

ISO 20022

Central CounterParty (CCP) Securities Clearing - Maintenance 2024 - 2025

Message Definition Report - Part 2

Approved by the Securities SEG on 13 February 2025

This document provides details of the Message Definitions for Central CounterParty (CCP) Securities Clearing - Maintenance 2024 - 2025.

February 2025

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1 Message Set Overview

Introduction

This document describes the Central CounterParty (CCP) Securities Clearing message set. It includes the new version of the MessageDefinitions that have been added as part of the maintenance cycle 2024-2025 (See MCR # 256) and approved by the Securities Standards Evaluation Group on 13 February 2025.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
secl.001.001.04 TradeLegNotificationV04	<p>The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.002.001.04 TradeLegNotificationCancellationV04	<p>The TradeLegNotificationCancellation message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.003.001.04 TradeLegStatementV04	<p>The TradeLegStatement message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.004.001.04 NetPositionV04	<p>The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.005.001.02 MarginReportV02	<p>The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:</p> <ul style="list-style-type: none"> - the exposure resulting from the trade positions - the value of the collateral held by the CCP (market value of this collateral) and

MessageDefinition	Definition
	<p>- the resulting difference representing the risk encountered by the CCP.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>secl.006.001.02 DefaultFundContributionReportV02</p>	<p>The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>secl.007.001.03 BuyInNotificationV03</p>	<p>The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
<p>secl.008.001.03 BuyInResponseV03</p>	<p>The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
<p>secl.009.001.03 BuyInConfirmationV03</p>	<p>The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
<p>secl.010.001.04 SettlementObligationReportV04</p>	<p>The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

2 **secl.001.001.04** **TradeLegNotificationV04**

2.1 **MessageDefinition Functionality**

Scope

The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CCP reports both sides of the trade from the clearing member perspective. The CCP sends a message to the global clearing member of the seller and a message to the global clearing member of the buyer. Note: An individual clearing member only clear its own trades.

Outline

The TradeLegNotificationV04 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ClearingMember

Provides the identification of the clearing member (individual clearing member or general clearing member).

B. ClearingAccount

Identifies the clearing member account at the CCP through which the trade must be cleared (sometimes called position account).

C. DeliveryAccount

An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

Provides clearing details such as the settlement netting (or not) eligibility code or the clearing segment.

F. TradeLegDetails

Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

G. SettlementDetails

Provides details about the settlement details of the trade leg such the settlement amount or the place of settlement.

H. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctn>	[1..1]		C10	
	ClearingMember <ClrMmb>	[1..1]	±		14
	ClearingAccount <ClrAcct>	[1..1]	±		14
	DeliveryAccount <DlvryAcct>	[0..1]	±		14
	NonClearingMember <NonClrMmb>	[0..1]	±		15
	ClearingDetails <ClrDtls>	[0..1]		C17	15
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		17
	ClearingSegment <ClrSgmt>	[0..1]	±		18
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		18
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			18
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		20
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		20
	DeliveringParties <DlvrgPties>	[0..1]		C8	21
	Depository <Dpstry>	[1..1]	±		22
	Party1 <Pty1>	[1..1]			23
	PartyIdentification <Ptyld>	[1..1]	±		23
	AccountIdentification <Acctld>	[0..1]	Text		24
	ProcessingIdentification <Prcgld>	[0..1]	Text		24
	ProcessingDate <PrcgDt>	[0..1]	±		24
	SubAccount <SubAcct>	[0..1]			24
	Identification <ld>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25
	ContactPerson <CtctPrsn>	[0..1]	±		25
	Party2 <Pty2>	[0..1]			26
	PartyIdentification <Ptyld>	[1..1]	±		26
	AccountIdentification <Acctld>	[0..1]	Text		27
	ProcessingIdentification <Prcgld>	[0..1]	Text		27
	ProcessingDate <PrcgDt>	[0..1]	±		27

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubAccount <SubAcct>	[0..1]			27
	Identification <Id>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		29
	ReceivingParties <RcvgPties>	[0..1]		C9	29
	Depository <Dpstry>	[1..1]	±		30
	Party1 <Pty1>	[1..1]			31
	PartyIdentification <PtyId>	[1..1]	±		31
	AccountIdentification <AcctId>	[0..1]	Text		32
	ProcessingIdentification <PrcgId>	[0..1]	Text		32
	ProcessingDate <PrcgDt>	[0..1]	±		32
	SubAccount <SubAcct>	[0..1]			32
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33
	ContactPerson <CtctPrsn>	[0..1]	±		33
	Party2 <Pty2>	[0..1]			34
	PartyIdentification <PtyId>	[1..1]	±		34
	AccountIdentification <AcctId>	[0..1]	Text		35
	ProcessingIdentification <PrcgId>	[0..1]	Text		35
	ProcessingDate <PrcgDt>	[0..1]	±		35
	SubAccount <SubAcct>	[0..1]			35
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		37
	TradeLegDetails <TradLegDtls>	[1..1]		C20	37
	TradeLegIdentification <TradLegId>	[1..1]	Text		40

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..1]	Text		40
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		40
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		40
	OrderIdentification <Ordrid>	[0..1]	Text		40
	AllocationIdentification <AllcnId>	[0..1]	Text		41
	Status <Sts>	[0..1]	CodeSet		41
	TradeDate <TradDt>	[1..1]	DateTime		41
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		41
	SettlementDate <SttlmDt>	[0..1]			41
{Or	Date <Dt>	[1..1]	Date		42
Or}	DateCode <DtCd>	[1..1]			42
{Or	Code <Cd>	[1..1]	CodeSet		42
Or}	Proprietary <Prtry>	[1..1]	±		42
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	42
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	43
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		44
	TradeQuantity <TradQty>	[1..1]	±		45
	DealPrice <DealPric>	[1..1]	±		45
	GrossAmount <GrssAmt>	[0..1]	±		46
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		46
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	46
	PlaceOfListing <PlcOfListg>	[0..1]		C16	47
	Identification <Id>	[0..1]	±		47
	Type <Tp>	[1..1]	±		47
	TradeType <TradTp>	[1..1]	CodeSet		48
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		48
	Broker <Brkr>	[0..1]			48
	Identification <Id>	[1..1]			49
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[0..1]			51
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53
	AlternateIdentification <AltrId>	[0..1]	±		53
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		53
	ProcessingIdentification <PrctlId>	[0..1]	Text		54
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	54
	TradingParty <TradgPty>	[1..1]	±		54
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		54
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		55
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		55
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		55
	SafekeepingPlace <SfkpgPlc>	[0..1]			55
{Or	Identification <Id>	[1..1]			56
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		56
	Identification <Id>	[0..1]	Text		56
Or	Country <Ctry>	[1..1]	CodeSet	C5	57
Or	TypeAndIdentification <TpAndId>	[1..1]			57
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		57
	Identification <Id>	[1..1]	IdentifierSet	C4	57
Or}	Proprietary <Prtry>	[1..1]			58
	Identification <Id>	[0..1]	Text		58
	Type <Tp>	[1..1]	±		58

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		58
	SettlementDetails <SttlmDtls>	[1..1]			59
	SettlementAmount <SttlmAmt>	[1..1]	±		59
	Depository <Dpstry>	[0..1]	±		59
	SupplementaryData <SplmtryData>	[0..*]	±	C19	59

2.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C9 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C10 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present.

Following Must be True
 /SettlementDetails/Depository Must be present
 Or /TradeLegDetails/PlaceOfListing Must be present

This constraint is defined at the MessageDefinition level.

C11 DescriptionPresenceRule

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

C12 DescriptionUsageRule

Description must be used alone as the last resort.

C13 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C14 ISINPresenceRule

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

C15 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C16 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

C18 OtherIdentificationPresenceRule

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

C19 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.

C20 TradeIdentificationPresenceRule

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

C21 ValidationByTable

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

2.4.2 ClearingAccount <ClrAcct>

Presence: [1..1]

Definition: Identifies the clearing member account at the CCP through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

2.4.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

2.4.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides details about the non clearing member identification and account.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount227](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrnId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

2.4.5 ClearingDetails <ClrDtls>

Presence: [0..1]

Definition: Provides clearing details such as the settlement netting (or not) eligibility code or the clearing segment.

Impacted by: [C17 "NonGuaranteedTradePresenceRule"](#)

ClearingDetails <ClrDtIs> contains the following **Clearing7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		17
	ClearingSegment <ClrSgmt>	[0..1]	±		18
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		18
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			18
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		20
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		20
	DeliveringParties <DlvrngPties>	[0..1]		C8	21
	Depository <Dpstry>	[1..1]	±		22
	Party1 <Pty1>	[1..1]			23
	PartyIdentification <Ptyld>	[1..1]	±		23
	AccountIdentification <Acctld>	[0..1]	Text		24
	ProcessingIdentification <Prctl>	[0..1]	Text		24
	ProcessingDate <Prctl>	[0..1]	±		24
	SubAccount <SubAcct>	[0..1]			24
	Identification <ld>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25
	ContactPerson <CtctPrsn>	[0..1]	±		25
	Party2 <Pty2>	[0..1]			26
	PartyIdentification <Ptyld>	[1..1]	±		26
	AccountIdentification <Acctld>	[0..1]	Text		27
	ProcessingIdentification <Prctl>	[0..1]	Text		27
	ProcessingDate <Prctl>	[0..1]	±		27
	SubAccount <SubAcct>	[0..1]			27
	Identification <ld>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		29
	ReceivingParties <RcvngPties>	[0..1]		C9	29

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		30
	Party1 <Pty1>	[1..1]			31
	PartyIdentification <PtyId>	[1..1]	±		31
	AccountIdentification <AcctId>	[0..1]	Text		32
	ProcessingIdentification <PrctlId>	[0..1]	Text		32
	ProcessingDate <PrctlDt>	[0..1]	±		32
	SubAccount <SubAcct>	[0..1]			32
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33
	ContactPerson <CtctPrsn>	[0..1]	±		33
	Party2 <Pty2>	[0..1]			34
	PartyIdentification <PtyId>	[1..1]	±		34
	AccountIdentification <AcctId>	[0..1]	Text		35
	ProcessingIdentification <PrctlId>	[0..1]	Text		35
	ProcessingDate <PrctlDt>	[0..1]	±		35
	SubAccount <SubAcct>	[0..1]			35
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		37

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

 / GuaranteedTrade is equal to value 'false'

And / GuaranteedTrade is present

Following Must be True

 / NonGuaranteedTrade Must be present

2.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgICd>

Presence: [1..1]

Definition: Indicates to the clearing member whether the trade is eligible for settlement netting or not.

Datatype: "NettingEligible1Code" on page 427

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

2.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

2.4.5.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

Definition: Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

2.4.5.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		20
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		20
	DeliveringParties <DlvrgPties>	[0..1]		C8	21
	Depository <Dpstry>	[1..1]	±		22
	Party1 <Pty1>	[1..1]			23
	PartyIdentification <Ptyld>	[1..1]	±		23
	AccountIdentification <Acctld>	[0..1]	Text		24
	ProcessingIdentification <Prcgld>	[0..1]	Text		24
	ProcessingDate <PrcgDt>	[0..1]	±		24
	SubAccount <SubAcct>	[0..1]			24
	Identification <ld>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25
	ContactPerson <CtctPrsn>	[0..1]	±		25
	Party2 <Pty2>	[0..1]			26
	PartyIdentification <Ptyld>	[1..1]	±		26
	AccountIdentification <Acctld>	[0..1]	Text		27
	ProcessingIdentification <Prcgld>	[0..1]	Text		27
	ProcessingDate <PrcgDt>	[0..1]	±		27
	SubAccount <SubAcct>	[0..1]			27
	Identification <ld>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		29
	ReceivingParties <RcvgPties>	[0..1]		C9	29
	Depository <Dpstry>	[1..1]	±		30
	Party1 <Pty1>	[1..1]			31
	PartyIdentification <Ptyld>	[1..1]	±		31
	AccountIdentification <Acctld>	[0..1]	Text		32

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <Prcgld>	[0..1]	Text		32
	ProcessingDate <PrcgDt>	[0..1]	±		32
	SubAccount <SubAcct>	[0..1]			32
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33
	ContactPerson <CtctPrsn>	[0..1]	±		33
	Party2 <Pty2>	[0..1]			34
	PartyIdentification <Ptyld>	[1..1]	±		34
	AccountIdentification <Acctld>	[0..1]	Text		35
	ProcessingIdentification <Prcgld>	[0..1]	Text		35
	ProcessingDate <PrcgDt>	[0..1]	±		35
	SubAccount <SubAcct>	[0..1]			35
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		37

2.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

Definition: External identification of the member who is the market counterpart member of the current trade leg (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		405

2.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

Definition: External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

2.4.5.4.3 DeliveringParties <DlvrgPties>

Presence: [0..1]

Definition: Provides details about the delivering parties involved in the settlement chain.

Impacted by: [C8 "DepositoryGuideline"](#)

DeliveringParties <DlvrPties> contains the following **DeliveringPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		22
	Party1 <Pty1>	[1..1]			23
	PartyIdentification <PtyId>	[1..1]	±		23
	AccountIdentification <AcctId>	[0..1]	Text		24
	ProcessingIdentification <PrcgId>	[0..1]	Text		24
	ProcessingDate <PrcgDt>	[0..1]	±		24
	SubAccount <SubAcct>	[0..1]			24
	Identification <Id>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25
	ContactPerson <CtctPrsn>	[0..1]	±		25
	Party2 <Pty2>	[0..1]			26
	PartyIdentification <PtyId>	[1..1]	±		26
	AccountIdentification <AcctId>	[0..1]	Text		27
	ProcessingIdentification <PrcgId>	[0..1]	Text		27
	ProcessingDate <PrcgDt>	[0..1]	±		27
	SubAccount <SubAcct>	[0..1]			27
	Identification <Id>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		29

Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

2.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

2.4.5.4.3.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		23
	AccountIdentification <AcctId>	[0..1]	Text		24
	ProcessingIdentification <PrcgId>	[0..1]	Text		24
	ProcessingDate <PrcgDt>	[0..1]	±		24
	SubAccount <SubAcct>	[0..1]			24
	Identification <Id>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25
	ContactPerson <CtctPrsn>	[0..1]	±		25

2.4.5.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

2.4.5.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

2.4.5.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		25
	Name <Nm>	[0..1]	Text		25
	Characteristic <Chrtc>	[0..1]	Text		25

2.4.5.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

2.4.5.4.3.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

2.4.5.4.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		26
	AccountIdentification <AcctId>	[0..1]	Text		27
	ProcessingIdentification <PrctlId>	[0..1]	Text		27
	ProcessingDate <PrctlDt>	[0..1]	±		27
	SubAccount <SubAcct>	[0..1]			27
	Identification <Id>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28

2.4.5.4.3.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

2.4.5.4.3.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

2.4.5.4.3.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		28
	Name <Nm>	[0..1]	Text		28
	Characteristic <Chrtc>	[0..1]	Text		28

2.4.5.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

2.4.5.4.3.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.3.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

2.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4 ReceivingParties <RcvgPties>

Presence: [0..1]

Definition: Provides details about the receiving parties involved in the settlement chain.

Impacted by: [C9 "DepositoryGuideline"](#)

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		30
	Party1 <Pty1>	[1..1]			31
	PartyIdentification <PtyId>	[1..1]	±		31
	AccountIdentification <AcctId>	[0..1]	Text		32
	ProcessingIdentification <PrcgId>	[0..1]	Text		32
	ProcessingDate <PrcgDt>	[0..1]	±		32
	SubAccount <SubAcct>	[0..1]			32
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33
	ContactPerson <CtctPrsn>	[0..1]	±		33
	Party2 <Pty2>	[0..1]			34
	PartyIdentification <PtyId>	[1..1]	±		34
	AccountIdentification <AcctId>	[0..1]	Text		35
	ProcessingIdentification <PrcgId>	[0..1]	Text		35
	ProcessingDate <PrcgDt>	[0..1]	±		35
	SubAccount <SubAcct>	[0..1]			35
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		37

Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

2.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

2.4.5.4.4.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		31
	AccountIdentification <AcctId>	[0..1]	Text		32
	ProcessingIdentification <PrcgId>	[0..1]	Text		32
	ProcessingDate <PrcgDt>	[0..1]	±		32
	SubAccount <SubAcct>	[0..1]			32
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33
	ContactPerson <CtctPrsn>	[0..1]	±		33

2.4.5.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

2.4.5.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

2.4.5.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		33
	Name <Nm>	[0..1]	Text		33
	Characteristic <Chrtc>	[0..1]	Text		33

2.4.5.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

2.4.5.4.4.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

2.4.5.4.4.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		34
	AccountIdentification <AcctId>	[0..1]	Text		35
	ProcessingIdentification <PrctlId>	[0..1]	Text		35
	ProcessingDate <PrctlDt>	[0..1]	±		35
	SubAccount <SubAcct>	[0..1]			35
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36

2.4.5.4.4.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

2.4.5.4.4.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

2.4.5.4.4.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		36
	Name <Nm>	[0..1]	Text		36
	Characteristic <Chrtc>	[0..1]	Text		36

2.4.5.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

2.4.5.4.4.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

2.4.5.4.4.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

2.4.5.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

2.4.6 TradeLegDetails <TradLegDtls>

Presence: [1..1]

Definition: Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

Impacted by: [C20 "TradeIdentificationPresenceRule"](#)

TradeLegDetails <TradLegDtIs> contains the following **TradeLeg11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		40
	TradIdentification <TradId>	[0..1]	Text		40
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		40
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		40
	OrderIdentification <Ordrid>	[0..1]	Text		40
	AllocationIdentification <Allcnld>	[0..1]	Text		41
	Status <Sts>	[0..1]	CodeSet		41
	TradeDate <TradDt>	[1..1]	DateTime		41
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		41
	SettlementDate <SttlmDt>	[0..1]			41
{Or	Date <Dt>	[1..1]	Date		42
Or}	DateCode <DtCd>	[1..1]			42
{Or	Code <Cd>	[1..1]	CodeSet		42
Or}	Proprietary <Prtry>	[1..1]	±		42
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	42
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	43
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		44
	TradeQuantity <TradQty>	[1..1]	±		45
	DealPrice <DealPric>	[1..1]	±		45
	GrossAmount <GrssAmt>	[0..1]	±		46
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		46
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	46
	PlaceOfListing <PlcOfListg>	[0..1]		C16	47
	Identification <Id>	[0..1]	±		47
	Type <Tp>	[1..1]	±		47
	TradeType <TradTp>	[1..1]	CodeSet		48
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		48
	Broker <Brkr>	[0..1]			48
	Identification <Id>	[1..1]			49

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[0..1]			51
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53
	AlternateIdentification <AltrnId>	[0..1]	±		53
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		53
	ProcessingIdentification <PrctlId>	[0..1]	Text		54
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	54
	TradingParty <TradgPty>	[1..1]	±		54
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		54
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		55
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		55
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		55
	SafekeepingPlace <SfkpgPlc>	[0..1]			55
{Or	Identification <Id>	[1..1]			56
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		56
	Identification <Id>	[0..1]	Text		56
Or	Country <Ctry>	[1..1]	CodeSet	C5	57
Or	TypeAndIdentification <TpAndId>	[1..1]			57
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		57
	Identification <Id>	[1..1]	IdentifierSet	C4	57
Or}	Proprietary <Prtry>	[1..1]			58

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		58
	Type <Tp>	[1..1]	±		58
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		58

Constraints

- **TradeIdentificationPresenceRule**

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

2.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

Datatype: "Max35Text" on page 438

2.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max35Text" on page 438

2.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

Definition: Unique reference assigned by the trading venue when the trade is executed.

Datatype: "Max35Text" on page 438

2.4.6.4 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIIdentifier" on page 436

2.4.6.5 OrderIdentification <OrdId>

Presence: [0..1]

Definition: Identifies the order sent by the final investor to an intermediary in order to initiate a trade in the former's name. This identification is then matched with the equivalent trade by the clearing.

Datatype: "Max35Text" on page 438

2.4.6.6 AllocationIdentification <AllcId>

Presence: [0..1]

Definition: Identifies the portion of assets within a determined trade that shall be allocated to different clients.

Datatype: "Max35Text" on page 438

2.4.6.7 Status <Sts>

Presence: [0..1]

Definition: Provides the status of the trade leg.

Datatype: "Status5Code" on page 431

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

2.4.6.8 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 433

2.4.6.9 TransactionDateTime <TxDtTm>

Presence: [0..1]

Definition: Date and time used to determine the price applicable to a trade. If the trade is registered "after market" hours, the trading price will be the price of the day but the actual trade date will be the next working day.

Datatype: "ISODateTime" on page 433

2.4.6.10 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat66Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		42
Or}	DateCode <DtCd>	[1..1]			42
{Or	Code <Cd>	[1..1]	CodeSet		42
Or}	Proprietary <Prtry>	[1..1]	±		42

2.4.6.10.1 Date <Dt>*Presence:* [1..1]*Definition:* Date expressed as a calendar date.*Datatype:* "ISODate" on page 433**2.4.6.10.2 DateCode <DtCd>***Presence:* [1..1]*Definition:* Date is expressed using a code.**DateCode <DtCd>** contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		42
Or}	Proprietary <Prtry>	[1..1]	±		42

2.4.6.10.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Standard code to indicate the date is unknown.*Datatype:* "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

2.4.6.10.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

2.4.6.11 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [1..1]*Definition:* Provides details about the security identification.*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification48" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <Othrlid>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

2.4.6.12 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C21 "ValidationByTable"

Datatype: "CurrencyCode" on page 423

Constraints

- **ValidationByTable**

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

2.4.6.13 BuySellIndicator <BuySellInd>

Presence: [1..1]

Definition: Identifies the trade leg indicator which gives the trade side (buy or sell).

Datatype: "Side1Code" on page 429

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.

CodeName	Name	Definition
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

2.4.6.14 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		358

2.4.6.15 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "[Price14](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

2.4.6.16 GrossAmount <GrssAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossAmount <GrssAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

2.4.6.17 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

2.4.6.18 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: [C15 "MarketTypeAndIdentificationRule"](#)

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[MarketIdentification84](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

2.4.6.19 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: C16 "MarketTypeAndIdentificationRule"

PlaceOfListing <PlcOfListg> contains the following **MarketIdentification85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		47
	Type <Tp>	[1..1]	±		47

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

2.4.6.19.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

2.4.6.19.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		391

2.4.6.20 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 431

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

2.4.6.21 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

Definition: Indicates that the trade is for settlement of an exercised derivatives contract.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

2.4.6.22 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker or prime broker).

Broker <Brkr> contains the following **PartyIdentificationAndAccount230** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			49
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[0..1]			51
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53
	AlternateIdentification <AltrnId>	[0..1]	±		53
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		53
	ProcessingIdentification <Prcgld>	[0..1]	Text		54
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	54

2.4.6.22.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification256Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	50
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		50
Or}	NameAndAddress <NmAndAdr>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[0..1]			51
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53

2.4.6.22.1.1 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: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

2.4.6.22.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

2.4.6.22.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		51
	Address <Adr>	[0..1]			51
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53

2.4.6.22.1.3.1 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 438

2.4.6.22.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		52
	AddressLine <AdrLine>	[0..5]	Text		52
	StreetName <StrtNm>	[0..1]	Text		52
	BuildingNumber <BldgNb>	[0..1]	Text		52
	PostCode <PstCd>	[0..1]	Text		53
	TownName <TwnNm>	[0..1]	Text		53
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		53
	Country <Ctry>	[1..1]	CodeSet	C5	53

2.4.6.22.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 422

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.

2.4.6.22.1.3.2.2 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 439

2.4.6.22.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

2.4.6.22.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 438

2.4.6.22.1.3.2.5 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 438

2.4.6.22.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

2.4.6.22.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

2.4.6.22.1.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

2.4.6.22.2 AlternatIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternatIdentification <AltrId> contains the following elements (see "AlternatePartyIdentification8" on page 397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		397
	Country <Ctry>	[1..1]	CodeSet	C5	397
	AlternatIdentification <AltrId>	[1..1]	Text		398

2.4.6.22.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 438

2.4.6.22.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 438

2.4.6.22.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

2.4.6.23 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

2.4.6.24 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

Definition: Indicates in which session the transaction/operation was executed by the final investor or an intermediary.

Datatype: "Max35Text" on page 438

2.4.6.25 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

Definition: Identifier of the trading participant's account at the trading venue using the venue's coding system.

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

2.4.6.26 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Specifies the role of the trading party in the transaction.

Datatype: "[TradingCapacity5Code](#)" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

2.4.6.27 TradePostingCode <TradPstngCd>

Presence: [0..1]

Definition: Indicates how a trade is maintained in the clearing account.

Datatype: "[TradePosting1Code](#)" on page 431

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

2.4.6.28 SafekeepingPlace <SfkgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			56
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		56
	Identification <Id>	[0..1]	Text		56
Or	Country <Ctry>	[1..1]	CodeSet	C5	57
Or	TypeAndIdentification <TpAndId>	[1..1]			57
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		57
	Identification <Id>	[1..1]	IdentifierSet	C4	57
Or}	Proprietary <Prtry>	[1..1]			58
	Identification <Id>	[0..1]	Text		58
	Type <Tp>	[1..1]	±		58

2.4.6.28.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		56
	Identification <Id>	[0..1]	Text		56

2.4.6.28.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

2.4.6.28.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

2.4.6.28.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints• **Country**

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

2.4.6.28.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		57
	Identification <Id>	[1..1]	IdentifierSet	C4	57

2.4.6.28.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

2.4.6.28.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

2.4.6.28.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		58
	Type <Tp>	[1..1]	±		58

2.4.6.28.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

2.4.6.28.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

2.4.6.29 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

2.4.7 SettlementDetails <StlmDtls>

Presence: [1..1]

Definition: Provides details about the settlement details of the trade leg such the settlement amount or the place of settlement.

SettlementDetails <StlmDtls> contains the following **Settlement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <StlmAmt>	[1..1]	±		59
	Depository <Dpstry>	[0..1]	±		59

2.4.7.1 SettlementAmount <StlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <StlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

2.4.7.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification255Choice](#)" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C19 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

Constraints

- **SupplementaryDataRule**

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

3 **secl.002.001.04**

TradeLegNotificationCancellationV04

3.1 **MessageDefinition Functionality**

Scope

The TradeLegNotificationCancellation message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The previously sent message must be the Trade Leg Notification message.

Outline

The TradeLegNotificationCancellationV04 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ClearingMember

Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

B. ClearingAccount

Identifies the clearing member account at the Central counterparty through which the trade must be cleared.

C. DeliveryAccount

An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

Provides clearing details such as the non clearing member identification or the settlement netting (or not) eligibility code.

F. TradeLegDetails

Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

G. SettlementDetails

Provides details about the settlement details of the trade leg such as the settlement currency or the place of settlement.

H. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctnCxl>	[1..1]		C10	
	ClearingMember <ClrMmb>	[1..1]	±		69
	ClearingAccount <ClrAcct>	[1..1]	±		69
	DeliveryAccount <DlvryAcct>	[0..1]	±		69
	NonClearingMember <NonClrMmb>	[0..1]	±		70
	ClearingDetails <ClrDtls>	[0..1]		C17	70
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		72
	ClearingSegment <ClrSgmt>	[0..1]	±		73
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		73
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			73
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		75
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		75
	DeliveringParties <DlvrgPties>	[0..1]		C8	76
	Depository <Dpstry>	[1..1]	±		77
	Party1 <Pty1>	[1..1]			78
	PartyIdentification <Ptyld>	[1..1]	±		78
	AccountIdentification <Acctld>	[0..1]	Text		79
	ProcessingIdentification <Prcgld>	[0..1]	Text		79
	ProcessingDate <PrcgDt>	[0..1]	±		79
	SubAccount <SubAcct>	[0..1]			79
	Identification <ld>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80
	ContactPerson <CtctPrsn>	[0..1]	±		80
	Party2 <Pty2>	[0..1]			81
	PartyIdentification <Ptyld>	[1..1]	±		81
	AccountIdentification <Acctld>	[0..1]	Text		82
	ProcessingIdentification <Prcgld>	[0..1]	Text		82
	ProcessingDate <PrcgDt>	[0..1]	±		82

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubAccount <SubAcct>	[0..1]			82
	Identification <Id>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83
	ContactPerson <CtctPrsn>	[0..1]	±		83
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		84
	ReceivingParties <RcvgPties>	[0..1]		C9	84
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			86
	PartyIdentification <PtyId>	[1..1]	±		86
	AccountIdentification <AcctId>	[0..1]	Text		87
	ProcessingIdentification <PrcgId>	[0..1]	Text		87
	ProcessingDate <PrcgDt>	[0..1]	±		87
	SubAccount <SubAcct>	[0..1]			87
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			89
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		90
	ProcessingIdentification <PrcgId>	[0..1]	Text		90
	ProcessingDate <PrcgDt>	[0..1]	±		90
	SubAccount <SubAcct>	[0..1]			90
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		92
	TradeLegDetails <TradLegDtls>	[1..1]		C20	92
	TradeLegIdentification <TradLegId>	[1..1]	Text		95

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..1]	Text		95
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		95
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		95
	OrderIdentification <OrdrlId>	[0..1]	Text		95
	AllocationIdentification <AllcnId>	[0..1]	Text		96
	Status <Sts>	[0..1]	CodeSet		96
	TradeDate <TradDt>	[1..1]	DateTime		96
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		96
	SettlementDate <SttlmDt>	[0..1]			96
{Or	Date <Dt>	[1..1]	Date		97
Or}	DateCode <DtCd>	[1..1]			97
{Or	Code <Cd>	[1..1]	CodeSet		97
Or}	Proprietary <Prtry>	[1..1]	±		97
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	97
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	98
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		99
	TradeQuantity <TradQty>	[1..1]	±		100
	DealPrice <DealPric>	[1..1]	±		100
	GrossAmount <GrssAmt>	[0..1]	±		101
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		101
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	101
	PlaceOfListing <PlcOfListg>	[0..1]		C16	102
	Identification <Id>	[0..1]	±		102
	Type <Tp>	[1..1]	±		102
	TradeType <TradTp>	[1..1]	CodeSet		103
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		103
	Broker <Brkr>	[0..1]			103
	Identification <Id>	[1..1]			104
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	105
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			106
	Name <Nm>	[1..1]	Text		106
	Address <Adr>	[0..1]			106
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108
	AlternateIdentification <AltrId>	[0..1]	±		108
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		108
	ProcessingIdentification <PrctlId>	[0..1]	Text		109
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	109
	TradingParty <TradgPty>	[1..1]	±		109
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		109
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		110
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		110
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		110
	SafekeepingPlace <SfkpgPlc>	[0..1]			110
{Or	Identification <Id>	[1..1]			111
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		111
	Identification <Id>	[0..1]	Text		111
Or	Country <Ctry>	[1..1]	CodeSet	C5	112
Or	TypeAndIdentification <TpAndId>	[1..1]			112
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		112
	Identification <Id>	[1..1]	IdentifierSet	C4	112
Or}	Proprietary <Prtry>	[1..1]			113
	Identification <Id>	[0..1]	Text		113
	Type <Tp>	[1..1]	±		113

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		113
	SettlementDetails <SttlmDtls>	[1..1]			114
	SettlementAmount <SttlmAmt>	[1..1]	±		114
	Depository <Dpstry>	[0..1]	±		114
	SupplementaryData <SplmtryData>	[0..*]	±	C19	114

3.3 Constraints

C1 ActiveCurrency

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

C2 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 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C9 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C10 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present.

Following Must be True
/SettlementDetails/Depository Must be present
Or /TradeLegDetails/PlaceOfListing Must be present

This constraint is defined at the MessageDefinition level.

C11 DescriptionPresenceRule

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

C12 DescriptionUsageRule

Description must be used alone as the last resort.

C13 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C14 ISINPresenceRule

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

C15 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C16 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

C18 OtherIdentificationPresenceRule

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

C19 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.

C20 TradeIdentificationPresenceRule

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

C21 ValidationByTable

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

3.4.2 ClearingAccount <ClrAcct>

Presence: [1..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared.

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

3.4.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

3.4.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides details about the non clearing member identification and account.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount227](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrId>	[0..1]	±		409
	AdditionalInformation <AddtInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

3.4.5 ClearingDetails <ClrDtls>

Presence: [0..1]

Definition: Provides clearing details such as the non clearing member identification or the settlement netting (or not) eligibility code.

Impacted by: [C17 "NonGuaranteedTradePresenceRule"](#)

ClearingDetails <ClrDtIs> contains the following **Clearing7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		72
	ClearingSegment <ClrSgmt>	[0..1]	±		73
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		73
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			73
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		75
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		75
	DeliveringParties <DlvrngPties>	[0..1]		C8	76
	Depository <Dpstry>	[1..1]	±		77
	Party1 <Pty1>	[1..1]			78
	PartyIdentification <Ptyld>	[1..1]	±		78
	AccountIdentification <Acctld>	[0..1]	Text		79
	ProcessingIdentification <Prctl>	[0..1]	Text		79
	ProcessingDate <Prctl>	[0..1]	±		79
	SubAccount <SubAcct>	[0..1]			79
	Identification <ld>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80
	ContactPerson <CtctPrsn>	[0..1]	±		80
	Party2 <Pty2>	[0..1]			81
	PartyIdentification <Ptyld>	[1..1]	±		81
	AccountIdentification <Acctld>	[0..1]	Text		82
	ProcessingIdentification <Prctl>	[0..1]	Text		82
	ProcessingDate <Prctl>	[0..1]	±		82
	SubAccount <SubAcct>	[0..1]			82
	Identification <ld>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83
	ContactPerson <CtctPrsn>	[0..1]	±		83
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		84
	ReceivingParties <RcvngPties>	[0..1]		C9	84

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			86
	PartyIdentification <PtyId>	[1..1]	±		86
	AccountIdentification <AcctId>	[0..1]	Text		87
	ProcessingIdentification <PrctlId>	[0..1]	Text		87
	ProcessingDate <PrctlDt>	[0..1]	±		87
	SubAccount <SubAcct>	[0..1]			87
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			89
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		90
	ProcessingIdentification <PrctlId>	[0..1]	Text		90
	ProcessingDate <PrctlDt>	[0..1]	±		90
	SubAccount <SubAcct>	[0..1]			90
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		92

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And /GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

3.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgICd>

Presence: [1..1]

Definition: Indicates to the clearing member whether the trade is eligible for settlement netting or not.

Datatype: "NettingEligible1Code" on page 427

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

3.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

3.4.5.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

Definition: Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

3.4.5.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		75
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		75
	DeliveringParties <DlvrgPties>	[0..1]		C8	76
	Depository <Dpstry>	[1..1]	±		77
	Party1 <Pty1>	[1..1]			78
	PartyIdentification <Ptyld>	[1..1]	±		78
	AccountIdentification <Acctld>	[0..1]	Text		79
	ProcessingIdentification <Prcgld>	[0..1]	Text		79
	ProcessingDate <PrcgDt>	[0..1]	±		79
	SubAccount <SubAcct>	[0..1]			79
	Identification <ld>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80
	ContactPerson <CtctPrsn>	[0..1]	±		80
	Party2 <Pty2>	[0..1]			81
	PartyIdentification <Ptyld>	[1..1]	±		81
	AccountIdentification <Acctld>	[0..1]	Text		82
	ProcessingIdentification <Prcgld>	[0..1]	Text		82
	ProcessingDate <PrcgDt>	[0..1]	±		82
	SubAccount <SubAcct>	[0..1]			82
	Identification <ld>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83
	ContactPerson <CtctPrsn>	[0..1]	±		83
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		84
	ReceivingParties <RcvgPties>	[0..1]		C9	84
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			86
	PartyIdentification <Ptyld>	[1..1]	±		86
	AccountIdentification <Acctld>	[0..1]	Text		87

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <Prcgld>	[0..1]	Text		87
	ProcessingDate <PrcgDt>	[0..1]	±		87
	SubAccount <SubAcct>	[0..1]			87
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			89
	PartyIdentification <Ptyld>	[1..1]	±		89
	AccountIdentification <Acctld>	[0..1]	Text		90
	ProcessingIdentification <Prcgld>	[0..1]	Text		90
	ProcessingDate <PrcgDt>	[0..1]	±		90
	SubAccount <SubAcct>	[0..1]			90
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		92

3.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

Definition: External identification of the member who is the market counterpart member of the current trade leg (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		405

3.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

Definition: External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

3.4.5.4.3 DeliveringParties <DlvrgPties>

Presence: [0..1]

Definition: Provides details about the delivering parties involved in the settlement chain.

Impacted by: [C8 "DepositoryGuideline"](#)

DeliveringParties <DlvrPties> contains the following **DeliveringPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		77
	Party1 <Pty1>	[1..1]			78
	PartyIdentification <PtyId>	[1..1]	±		78
	AccountIdentification <AcctId>	[0..1]	Text		79
	ProcessingIdentification <PrcgId>	[0..1]	Text		79
	ProcessingDate <PrcgDt>	[0..1]	±		79
	SubAccount <SubAcct>	[0..1]			79
	Identification <Id>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80
	ContactPerson <CtctPrsn>	[0..1]	±		80
	Party2 <Pty2>	[0..1]			81
	PartyIdentification <PtyId>	[1..1]	±		81
	AccountIdentification <AcctId>	[0..1]	Text		82
	ProcessingIdentification <PrcgId>	[0..1]	Text		82
	ProcessingDate <PrcgDt>	[0..1]	±		82
	SubAccount <SubAcct>	[0..1]			82
	Identification <Id>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83
	ContactPerson <CtctPrsn>	[0..1]	±		83
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		84

Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

3.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

3.4.5.4.3.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		78
	AccountIdentification <AcctId>	[0..1]	Text		79
	ProcessingIdentification <PrcgId>	[0..1]	Text		79
	ProcessingDate <PrcgDt>	[0..1]	±		79
	SubAccount <SubAcct>	[0..1]			79
	Identification <Id>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80
	ContactPerson <CtctPrsn>	[0..1]	±		80

3.4.5.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

3.4.5.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

3.4.5.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		80
	Name <Nm>	[0..1]	Text		80
	Characteristic <Chrtc>	[0..1]	Text		80

3.4.5.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

3.4.5.4.3.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

3.4.5.4.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		81
	AccountIdentification <AcctId>	[0..1]	Text		82
	ProcessingIdentification <PrcgId>	[0..1]	Text		82
	ProcessingDate <PrcgDt>	[0..1]	±		82
	SubAccount <SubAcct>	[0..1]			82
	Identification <Id>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83
	ContactPerson <CtctPrsn>	[0..1]	±		83

3.4.5.4.3.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

3.4.5.4.3.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

3.4.5.4.3.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		83
	Name <Nm>	[0..1]	Text		83
	Characteristic <Chrtc>	[0..1]	Text		83

3.4.5.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

3.4.5.4.3.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.3.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

3.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4 ReceivingParties <RcvgPties>

Presence: [0..1]

Definition: Provides details about the receiving parties involved in the settlement chain.

Impacted by: [C9 "DepositoryGuideline"](#)

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			86
	PartyIdentification <PtyId>	[1..1]	±		86
	AccountIdentification <AcctId>	[0..1]	Text		87
	ProcessingIdentification <PrcgId>	[0..1]	Text		87
	ProcessingDate <PrcgDt>	[0..1]	±		87
	SubAccount <SubAcct>	[0..1]			87
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			89
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		90
	ProcessingIdentification <PrcgId>	[0..1]	Text		90
	ProcessingDate <PrcgDt>	[0..1]	±		90
	SubAccount <SubAcct>	[0..1]			90
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		92

Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

3.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

3.4.5.4.4.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		86
	AccountIdentification <AcctId>	[0..1]	Text		87
	ProcessingIdentification <PrcgId>	[0..1]	Text		87
	ProcessingDate <PrcgDt>	[0..1]	±		87
	SubAccount <SubAcct>	[0..1]			87
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88

3.4.5.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

3.4.5.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

3.4.5.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		88
	Name <Nm>	[0..1]	Text		88
	Characteristic <Chrtc>	[0..1]	Text		88

3.4.5.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

3.4.5.4.4.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

3.4.5.4.4.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		90
	ProcessingIdentification <PrcgId>	[0..1]	Text		90
	ProcessingDate <PrcgDt>	[0..1]	±		90
	SubAccount <SubAcct>	[0..1]			90
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91

3.4.5.4.4.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

3.4.5.4.4.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

3.4.5.4.4.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		91
	Name <Nm>	[0..1]	Text		91
	Characteristic <Chrtc>	[0..1]	Text		91

3.4.5.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

3.4.5.4.4.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

3.4.5.4.4.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

3.4.5.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

3.4.6 TradeLegDetails <TradLegDtls>

Presence: [1..1]

Definition: Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

Impacted by: [C20 "TradeIdentificationPresenceRule"](#)

TradeLegDetails <TradLegDtIs> contains the following **TradeLeg11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		95
	TradIdentification <TradId>	[0..1]	Text		95
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		95
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		95
	OrderIdentification <Ordrid>	[0..1]	Text		95
	AllocationIdentification <Allcnld>	[0..1]	Text		96
	Status <Sts>	[0..1]	CodeSet		96
	TradeDate <TradDt>	[1..1]	DateTime		96
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		96
	SettlementDate <Stlmdt>	[0..1]			96
{Or	Date <Dt>	[1..1]	Date		97
Or}	DateCode <DtCd>	[1..1]			97
{Or	Code <Cd>	[1..1]	CodeSet		97
Or}	Proprietary <Prtry>	[1..1]	±		97
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	97
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	98
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		99
	TradeQuantity <TradQty>	[1..1]	±		100
	DealPrice <DealPric>	[1..1]	±		100
	GrossAmount <GrssAmt>	[0..1]	±		101
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		101
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	101
	PlaceOfListing <PlcOfListg>	[0..1]		C16	102
	Identification <Id>	[0..1]	±		102
	Type <Tp>	[1..1]	±		102
	TradeType <TradTp>	[1..1]	CodeSet		103
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		103
	Broker <Brkr>	[0..1]			103
	Identification <Id>	[1..1]			104

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	105
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			106
	Name <Nm>	[1..1]	Text		106
	Address <Adr>	[0..1]			106
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108
	AlternateIdentification <AltrnId>	[0..1]	±		108
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		108
	ProcessingIdentification <PrctlId>	[0..1]	Text		109
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	109
	TradingParty <TradgPty>	[1..1]	±		109
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		109
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		110
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		110
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		110
	SafekeepingPlace <SfkpgPlc>	[0..1]			110
{Or	Identification <Id>	[1..1]			111
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		111
	Identification <Id>	[0..1]	Text		111
Or	Country <Ctry>	[1..1]	CodeSet	C5	112
Or	TypeAndIdentification <TpAndId>	[1..1]			112
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		112
	Identification <Id>	[1..1]	IdentifierSet	C4	112
Or}	Proprietary <Prtry>	[1..1]			113

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		113
	Type <Tp>	[1..1]	±		113
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		113

Constraints

- **TradeIdentificationPresenceRule**

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

3.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

Datatype: "Max35Text" on page 438

3.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max35Text" on page 438

3.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

Definition: Unique reference assigned by the trading venue when the trade is executed.

Datatype: "Max35Text" on page 438

3.4.6.4 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIIdentifier" on page 436

3.4.6.5 OrderIdentification <OrdId>

Presence: [0..1]

Definition: Identifies the order sent by the final investor to an intermediary in order to initiate a trade in the former's name. This identification is then matched with the equivalent trade by the clearing.

Datatype: "Max35Text" on page 438

3.4.6.6 AllocationIdentification <AllcId>

Presence: [0..1]

Definition: Identifies the portion of assets within a determined trade that shall be allocated to different clients.

Datatype: "Max35Text" on page 438

3.4.6.7 Status <Sts>

Presence: [0..1]

Definition: Provides the status of the trade leg.

Datatype: "Status5Code" on page 431

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

3.4.6.8 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 433

3.4.6.9 TransactionDateTime <TxDtTm>

Presence: [0..1]

Definition: Date and time used to determine the price applicable to a trade. If the trade is registered "after market" hours, the trading price will be the price of the day but the actual trade date will be the next working day.

Datatype: "ISODateTime" on page 433

3.4.6.10 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat66Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		97
Or}	DateCode <DtCd>	[1..1]			97
{Or	Code <Cd>	[1..1]	CodeSet		97
Or}	Proprietary <Prtry>	[1..1]	±		97

3.4.6.10.1 Date <Dt>*Presence:* [1..1]*Definition:* Date expressed as a calendar date.*Datatype:* "ISODate" on page 433**3.4.6.10.2 DateCode <DtCd>***Presence:* [1..1]*Definition:* Date is expressed using a code.**DateCode <DtCd>** contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		97
Or}	Proprietary <Prtry>	[1..1]	±		97

3.4.6.10.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Standard code to indicate the date is unknown.*Datatype:* "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

3.4.6.10.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

3.4.6.11 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [1..1]*Definition:* Provides details about the security identification.*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification48" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <OthrlId>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

3.4.6.12 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C21 "ValidationByTable"

Datatype: "CurrencyCode" on page 423

Constraints

- **ValidationByTable**

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

3.4.6.13 BuySellIndicator <BuySellInd>

Presence: [1..1]

Definition: Identifies the trade leg indicator which gives the trade side (buy or sell).

Datatype: "Side1Code" on page 429

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.

CodeName	Name	Definition
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

3.4.6.14 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		358

3.4.6.15 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "[Price14](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

3.4.6.16 GrossAmount <GrssAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossAmount <GrssAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

3.4.6.17 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

3.4.6.18 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: [C15 "MarketTypeAndIdentificationRule"](#)

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[MarketIdentification84](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

3.4.6.19 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: C16 "MarketTypeAndIdentificationRule"

PlaceOfListing <PlcOfListg> contains the following **MarketIdentification85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		102
	Type <Tp>	[1..1]	±		102

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

3.4.6.19.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

3.4.6.19.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		391

3.4.6.20 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 431

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

3.4.6.21 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

Definition: Indicates that the trade is for settlement of an exercised derivatives contract.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

3.4.6.22 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker or prime broker).

Broker <Brkr> contains the following **PartyIdentificationAndAccount230** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			104
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	105
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			106
	Name <Nm>	[1..1]	Text		106
	Address <Adr>	[0..1]			106
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108
	AlternateIdentification <AltrnId>	[0..1]	±		108
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		108
	ProcessingIdentification <PrctlId>	[0..1]	Text		109
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	109

3.4.6.22.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification256Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	105
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		105
Or}	NameAndAddress <NmAndAdr>	[1..1]			106
	Name <Nm>	[1..1]	Text		106
	Address <Adr>	[0..1]			106
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108

3.4.6.22.1.1 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: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

3.4.6.22.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

3.4.6.22.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		106
	Address <Adr>	[0..1]			106
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108

3.4.6.22.1.3.1 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 438

3.4.6.22.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		107
	AddressLine <AdrLine>	[0..5]	Text		107
	StreetName <StrtNm>	[0..1]	Text		107
	BuildingNumber <BldgNb>	[0..1]	Text		107
	PostCode <PstCd>	[0..1]	Text		108
	TownName <TwnNm>	[0..1]	Text		108
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		108
	Country <Ctry>	[1..1]	CodeSet	C5	108

3.4.6.22.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 422

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.

3.4.6.22.1.3.2.2 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 439

3.4.6.22.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

3.4.6.22.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: ["Max16Text" on page 438](#)

3.4.6.22.1.3.2.5 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 438](#)

3.4.6.22.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 438](#)

3.4.6.22.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 438](#)

3.4.6.22.1.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: [C5 "Country"](#)

Datatype: ["CountryCode" on page 423](#)

Constraints

- **Country**

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

3.4.6.22.2 AlternatIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternatIdentification <AltrId> contains the following elements (see ["AlternatePartyIdentification8" on page 397](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		397
	Country <Ctry>	[1..1]	CodeSet	C5	397
	AlternatIdentification <AltrId>	[1..1]	Text		398

3.4.6.22.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 438

3.4.6.22.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 438

3.4.6.22.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

3.4.6.23 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

3.4.6.24 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

Definition: Indicates in which session the transaction/operation was executed by the final investor or an intermediary.

Datatype: "Max35Text" on page 438

3.4.6.25 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

Definition: Identifier of the trading participant's account at the trading venue using the venue's coding system.

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

3.4.6.26 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Specifies the role of the trading party in the transaction.

Datatype: "[TradingCapacity5Code](#)" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

3.4.6.27 TradePostingCode <TradPstngCd>

Presence: [0..1]

Definition: Indicates how a trade is maintained in the clearing account.

Datatype: "[TradePosting1Code](#)" on page 431

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

3.4.6.28 SafekeepingPlace <SfkgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			111
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		111
	Identification <Id>	[0..1]	Text		111
Or	Country <Ctry>	[1..1]	CodeSet	C5	112
Or	TypeAndIdentification <TpAndId>	[1..1]			112
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		112
	Identification <Id>	[1..1]	IdentifierSet	C4	112
Or}	Proprietary <Prtry>	[1..1]			113
	Identification <Id>	[0..1]	Text		113
	Type <Tp>	[1..1]	±		113

3.4.6.28.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		111
	Identification <Id>	[0..1]	Text		111

3.4.6.28.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

3.4.6.28.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

3.4.6.28.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints• **Country**

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

3.4.6.28.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		112
	Identification <Id>	[1..1]	IdentifierSet	C4	112

3.4.6.28.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

3.4.6.28.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

3.4.6.28.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		113
	Type <Tp>	[1..1]	±		113

3.4.6.28.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

3.4.6.28.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

3.4.6.29 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

3.4.7 SettlementDetails <StlmDtls>

Presence: [1..1]

Definition: Provides details about the settlement details of the trade leg such as the settlement currency or the place of settlement.

SettlementDetails <StlmDtls> contains the following **Settlement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <StlmAmt>	[1..1]	±		114
	Depository <Dpstry>	[0..1]	±		114

3.4.7.1 SettlementAmount <StlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <StlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

3.4.7.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification255Choice](#)" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

3.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C19 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

Constraints

- **SupplementaryDataRule**

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

4 **secl.003.001.04** **TradeLegStatementV04**

4.1 **MessageDefinition Functionality**

Scope

The TradeLegStatement message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The TradeLegStatement message may be either sent:

- during the day (to report trades execution by batch) or
- as an end of day report.

Outline

The TradeLegStatementV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. StatementParameters

Provides various statement parameters such as the statement identification, the statement date and time or the statement frequency.

B. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

C. ClearingMember

Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

D. ClearingAccount

Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

E. StatementDetails

Provides the statement details.

F. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegStmt>	[1..1]			
	StatementParameters <StmntParams>	[1..1]	±	C19	123
	Pagination <Pgntn>	[1..1]	±		124
	ClearingMember <ClrMmb>	[1..1]	±		124
	ClearingAccount <ClrAcct>	[0..1]	±		125
	StatementDetails <StmntDtls>	[1..*]			125
	ClearingAccount <ClrAcct>	[0..1]	±		130
	ClearingSegment <ClrSgmt>	[0..1]	±		130
	NonClearingMember <NonClrMmb>	[0..1]	±		130
	TradeLegsDetails <TradLegsDtls>	[1..*]		C10, C21	131
	MarginAccount <MrgnAcct>	[0..1]	±		136
	DeliveryAccount <DlrvyAcct>	[0..1]	±		136
	TradeLegIdentification <TradLegId>	[1..1]	Text		136
	TradeIdentification <TradId>	[0..1]	Text		137
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		137
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		137
	OrderIdentification <OrdrlId>	[0..1]	Text		137
	AllocationIdentification <AllcnId>	[0..1]	Text		137
	NonClearingMember <NonClrMmb>	[0..1]	±		137
	TradeDate <TradDt>	[1..1]	DateTime		138
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		138
	SettlementDate <SttlmDt>	[0..1]			138
{Or	Date <Dt>	[1..1]	Date		138
Or}	DateCode <DtCd>	[1..1]			138
{Or	Code <Cd>	[1..1]	CodeSet		138
Or}	Proprietary <Prtry>	[1..1]	±		139
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	139

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	140
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		140
	TradeQuantity <TradQty>	[1..1]	±		142
	DealPrice <DealPric>	[1..1]	±		142
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		142
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	142
	PlaceOfListing <PlcOfListg>	[0..1]		C16	143
	Identification <Id>	[0..1]	±		143
	Type <Tp>	[1..1]	±		144
	TradeType <TradTp>	[1..1]	CodeSet		144
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		144
	Broker <Brkr>	[0..1]			144
	Identification <Id>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	146
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			147
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149
	AlternateIdentification <AltrnId>	[0..1]	±		149
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		149
	ProcessingIdentification <PrctlId>	[0..1]	Text		150
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	150
	TradingParty <TradgPty>	[1..1]	±		150

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		150
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		151
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		151
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		151
	SafekeepingPlace <SfkpgPlc>	[0..1]			151
{Or	Identification <Id>	[1..1]			152
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		152
	Identification <Id>	[0..1]	Text		152
Or	Country <Ctry>	[1..1]	CodeSet	C5	153
Or	TypeAndIdentification <TpAndId>	[1..1]			153
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		153
	Identification <Id>	[1..1]	IdentifierSet	C4	153
Or}	Proprietary <Prtry>	[1..1]			154
	Identification <Id>	[0..1]	Text		154
	Type <Tp>	[1..1]	±		154
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		154
	SettlementDetails <SttlmDtls>	[0..1]			155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	Depository <Dpstry>	[0..1]	±		155
	ClearingDetails <ClrDtls>	[0..1]		C17	155
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		157
	ClearingSegment <ClrSgmt>	[0..1]	±		158
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		158
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			158
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		160
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		160
	DeliveringParties <DlvrGpties>	[0..1]		C8	161
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <PtyId>	[1..1]	±		163
	AccountIdentification <AcctId>	[0..1]	Text		164

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <PrcgId>	[0..1]	Text		164
	ProcessingDate <PrcgDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <PtyId>	[1..1]	±		166
	AccountIdentification <AcctId>	[0..1]	Text		167
	ProcessingIdentification <PrcgId>	[0..1]	Text		167
	ProcessingDate <PrcgDt>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <ScitiesStlmSys>	[0..1]	Text		169
	ReceivingParties <RcvgPties>	[0..1]		C9	169
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrcgId>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		174
	AccountIdentification <AcctId>	[0..1]	Text		175
	ProcessingIdentification <PrcgId>	[0..1]	Text		175
	ProcessingDate <PrcgDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <ScetiesSttlmSys>	[0..1]	Text		177
	GrossAmount <GrsssAmt>	[0..1]	±		177
	SupplementaryData <SplmtryData>	[0..*]	±	C20	177

4.3 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 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C9 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C10 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present.

C11 DescriptionPresenceRule

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

C12 DescriptionUsageRule

Description must be used alone as the last resort.

C13 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C14 ISINPresenceRule

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

C15 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C16 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

C18 OtherIdentificationPresenceRule

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

C19 ReportNumberRule

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

C20 SupplementaryDataRule

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

C21 TradeIdentificationPresenceRule

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

C22 ValidationByTable

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 StatementParameters <StmtParams>

Presence: [1..1]

Definition: Provides various statement parameters such as the statement identification, the statement date and time or the statement frequency.

Impacted by: C19 "ReportNumberRule"

StatementParameters <StmtParams> contains the following elements (see "Statement86" on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmtId>	[1..1]	Text		391
	StatementDateAndTime <StmtDtAndTm>	[1..1]	±		392
	UpdateType <UpdTp>	[1..1]	CodeSet		392
	Frequency <Frqcy>	[1..1]	CodeSet		392
	ReportNumber <RptNb>	[0..1]	Text		392
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		392

Constraints

- **ReportNumberRule**

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

4.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

4.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

4.4.4 ClearingAccount <ClrAcct>

Presence: [0..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

4.4.5 StatementDetails <StmtDtls>

Presence: [1..*]

Definition: Provides the statement details.

StatementDetails <StmntDtls> contains the following **TradeLegStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccount <ClrAcct>	[0..1]	±		130
	ClearingSegment <ClrSgmt>	[0..1]	±		130
	NonClearingMember <NonClrMmb>	[0..1]	±		130
	TradeLegsDetails <TradLegsDtls>	[1..*]		C10, C21	131
	MarginAccount <MrgnAcct>	[0..1]	±		136
	DeliveryAccount <DlvryAcct>	[0..1]	±		136
	TradeLegIdentification <TradLegId>	[1..1]	Text		136
	TradIdentification <TradId>	[0..1]	Text		137
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		137
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		137
	OrderIdentification <OrdrlId>	[0..1]	Text		137
	AllocationIdentification <AllcnId>	[0..1]	Text		137
	NonClearingMember <NonClrMmb>	[0..1]	±		137
	TradeDate <TradDt>	[1..1]	DateTime		138
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		138
	SettlementDate <SttlmDt>	[0..1]			138
{Or	Date <Dt>	[1..1]	Date		138
Or}	DateCode <DtCd>	[1..1]			138
{Or	Code <Cd>	[1..1]	CodeSet		138
Or}	Proprietary <Prtry>	[1..1]	±		139
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	139
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	140
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		140
	TradeQuantity <TradQty>	[1..1]	±		142
	DealPrice <DealPric>	[1..1]	±		142
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		142
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	142
	PlaceOfListing <PlcOfListg>	[0..1]		C16	143

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		143
	Type <Tp>	[1..1]	±		144
	TradeType <TradTp>	[1..1]	CodeSet		144
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		144
	Broker <Brkr>	[0..1]			144
	Identification <Id>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	146
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			147
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149
	AlternateIdentification <AltrId>	[0..1]	±		149
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		149
	ProcessingIdentification <PrctlId>	[0..1]	Text		150
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	150
	TradingParty <TradgPty>	[1..1]	±		150
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		150
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		151
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		151
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		151
	SafekeepingPlace <SfkpgPlc>	[0..1]			151
{Or	Identification <Id>	[1..1]			152
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		152
Or	Country <Ctry>	[1..1]	CodeSet	C5	153
Or	TypeAndIdentification <TpAndId>	[1..1]			153
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		153
	Identification <Id>	[1..1]	IdentifierSet	C4	153
Or)	Proprietary <Prtry>	[1..1]			154
	Identification <Id>	[0..1]	Text		154
	Type <Tp>	[1..1]	±		154
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		154
	SettlementDetails <SttlmDtls>	[0..1]			155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	Depository <Dpstry>	[0..1]	±		155
	ClearingDetails <ClrDtls>	[0..1]		C17	155
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		157
	ClearingSegment <ClrSgmt>	[0..1]	±		158
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		158
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			158
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		160
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		160
	DeliveringParties <DlvrPties>	[0..1]		C8	161
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <PtyId>	[1..1]	±		163
	AccountIdentification <AcctId>	[0..1]	Text		164
	ProcessingIdentification <PrcgId>	[0..1]	Text		164
	ProcessingDate <PrcgDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <PtyId>	[1..1]	±		166
	AccountIdentification <AcctId>	[0..1]	Text		167
	ProcessingIdentification <PrcgId>	[0..1]	Text		167
	ProcessingDate <PrcgDt>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		169
	ReceivingParties <RcvgPties>	[0..1]		C9	169
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrcgId>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174
	PartyIdentification <PtyId>	[1..1]	±		174
	AccountIdentification <AcctId>	[0..1]	Text		175
	ProcessingIdentification <PrcgId>	[0..1]	Text		175
	ProcessingDate <PrcgDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		177
	GrossAmount <GrssAmt>	[0..1]	±		177

4.4.5.1 ClearingAccount <ClrAcct>

Presence: [0..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

4.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

4.4.5.3 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount227" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrnId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

4.4.5.4 TradeLegsDetails <TradLegsDtls>

Presence: [1..*]

Definition: Provides the lists of all trades during the period in consideration for the statement.

Impacted by: C10 "DepositoryOrPlaceOfListingPresenceRule", C21 "TradeIdentificationPresenceRule"

TradeLegsDetails <TradLegsDtIs> contains the following **TradeLeg12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginAccount <MrgnAcct>	[0..1]	±		136
	DeliveryAccount <DlvryAcct>	[0..1]	±		136
	TradeLegIdentification <TradLegId>	[1..1]	Text		136
	TradIdentification <TradId>	[0..1]	Text		137
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		137
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		137
	OrderIdentification <Ordrid>	[0..1]	Text		137
	AllocationIdentification <AllcnId>	[0..1]	Text		137
	NonClearingMember <NonClrMmb>	[0..1]	±		137
	TradeDate <TradDt>	[1..1]	DateTime		138
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		138
	SettlementDate <Stlmdt>	[0..1]			138
{Or	Date <Dt>	[1..1]	Date		138
Or}	DateCode <DtCd>	[1..1]			138
{Or	Code <Cd>	[1..1]	CodeSet		138
Or}	Proprietary <Prtry>	[1..1]	±		139
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C18	139
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	140
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		140
	TradeQuantity <TradQty>	[1..1]	±		142
	DealPrice <DealPric>	[1..1]	±		142
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		142
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C15	142
	PlaceOfListing <PlcOfListg>	[0..1]		C16	143
	Identification <Id>	[0..1]	±		143
	Type <Tp>	[1..1]	±		144
	TradeType <TradTp>	[1..1]	CodeSet		144
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		144
	Broker <Brkr>	[0..1]			144

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	146
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			147
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149
	AlternateIdentification <AltrnId>	[0..1]	±		149
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		149
	ProcessingIdentification <PrctlId>	[0..1]	Text		150
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	150
	TradingParty <TradgPty>	[1..1]	±		150
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		150
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		151
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		151
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		151
	SafekeepingPlace <SfkpgPlc>	[0..1]			151
{Or	Identification <Id>	[1..1]			152
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		152
	Identification <Id>	[0..1]	Text		152
Or	Country <Ctry>	[1..1]	CodeSet	C5	153
Or	TypeAndIdentification <TpAndId>	[1..1]			153
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		153
	Identification <Id>	[1..1]	IdentifierSet	C4	153

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]			154
	Identification <Id>	[0..1]	Text		154
	Type <Tp>	[1..1]	±		154
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		154
	SettlementDetails <SttlmDtls>	[0..1]			155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	Depository <Dpstry>	[0..1]	±		155
	ClearingDetails <ClrDtls>	[0..1]		C17	155
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		157
	ClearingSegment <ClrSgmt>	[0..1]	±		158
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		158
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			158
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		160
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		160
	DeliveringParties <DivrgPties>	[0..1]		C8	161
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <Ptyld>	[1..1]	±		163
	AccountIdentification <Acctld>	[0..1]	Text		164
	ProcessingIdentification <Prctl>	[0..1]	Text		164
	ProcessingDate <PrctlDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <Ptyld>	[1..1]	±		166
	AccountIdentification <Acctld>	[0..1]	Text		167
	ProcessingIdentification <Prctl>	[0..1]	Text		167
	ProcessingDate <PrctlDt>	[0..1]	±		167

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubAccount <SubAcct>	[0..1]			167
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <SctiesStlmSys>	[0..1]	Text		169
	ReceivingParties <RcvgPties>	[0..1]		C9	169
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrcgId>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174
	PartyIdentification <PtyId>	[1..1]	±		174
	AccountIdentification <AcctId>	[0..1]	Text		175
	ProcessingIdentification <PrcgId>	[0..1]	Text		175
	ProcessingDate <PrcgDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <SctiesStlmSys>	[0..1]	Text		177
	GrossAmount <GrssAmt>	[0..1]	±		177

Constraints

- **DepositoryOrPlaceOfListingPresenceRule**

Depository or PlaceOfListing must be present.

Following Must be True

 /PlaceOfListing Must be present

Or /SettlementDetails/Depository Must be present

- **TradeIdentificationPresenceRule**

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

 /TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

4.4.5.4.1 MarginAccount <MrgnAcct>

Presence: [0..1]

Definition: Margin account where the negotiation and liquidation risks will be calculated.

MarginAccount <MrgnAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

4.4.5.4.2 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: Account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

4.4.5.4.3 TradeLegIdentification <TradLegId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (that is the trade leg) as known by the instructing party.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.4 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max35Text" on page 438

4.4.5.4.5 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

Definition: Unique reference assigned by the trading venue when the trade is executed.

Datatype: "Max35Text" on page 438

4.4.5.4.6 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIIdentifier" on page 436

4.4.5.4.7 OrderIdentification <Ordrid>

Presence: [0..1]

Definition: Identifies the order sent by the final investor to an intermediary in order to initiate a trade in the former's name. This identification is then matched with the equivalent trade by the clearing.

Datatype: "Max35Text" on page 438

4.4.5.4.8 AllocationIdentification <AllcnId>

Presence: [0..1]

Definition: Identifies the portion of assets within a determined trade that shall be allocated to different clients.

Datatype: "Max35Text" on page 438

4.4.5.4.9 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides details about the non clearing member identification and account.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount227" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrnId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

4.4.5.4.10 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 433

4.4.5.4.11 TransactionDateAndTime <TxDtAndTm>

Presence: [0..1]

Definition: Date and time used to determine the price applicable to a trade. If the trade is registered "after market" hours, the trading price will be the price of the day but the actual trade date will be the next working day.

Datatype: "ISODateTime" on page 433

4.4.5.4.12 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat66Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		138
Or}	DateCode <DtCd>	[1..1]			138
{Or	Code <Cd>	[1..1]	CodeSet		138
Or}	Proprietary <Prtry>	[1..1]	±		139

4.4.5.4.12.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 433

4.4.5.4.12.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		138
Or}	Proprietary <Prtry>	[1..1]	±		139

4.4.5.4.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to indicate the date is unknown.

Datatype: "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

4.4.5.4.12.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchemeNm>	[0..1]	Text		363

4.4.5.4.13 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C13 "ISINGuideline"](#), [C14 "ISINPresenceRule"](#), [C18 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification48](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <OthrId>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

4.4.5.4.14 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 423

Constraints

- **ValidationByTable**

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

4.4.5.4.15 BuySellIndicator <BuySellInd>

Presence: [1..1]

Definition: Identifies the trade leg indicator which gives the trade side (buy or sell).

Datatype: "Side1Code" on page 429

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:

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

CodeName	Name	Definition
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

4.4.5.4.16 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

4.4.5.4.17 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "Price14" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

4.4.5.4.18 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection21" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

4.4.5.4.19 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: C15 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[MarketIdentification84](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

4.4.5.4.20 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: [C16 "MarketTypeAndIdentificationRule"](#)

PlaceOfListing <PlcOfListg> contains the following **MarketIdentification85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		143
	Type <Tp>	[1..1]	±		144

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

4.4.5.4.20.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

4.4.5.4.20.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		391

4.4.5.4.21 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 431

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

4.4.5.4.22 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

Definition: Indicates that the trade is for settlement of an exercised derivatives contract.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

4.4.5.4.23 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker or prime broker).

Broker <Brkr> contains the following **PartyIdentificationAndAccount230** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			145
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	146
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			147
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149
	AlternateIdentification <AltrnId>	[0..1]	±		149
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		149
	ProcessingIdentification <PrctlId>	[0..1]	Text		150
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	150

4.4.5.4.23.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification256Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	146
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		146
Or}	NameAndAddress <NmAndAdr>	[1..1]			147
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149

4.4.5.4.23.1.1 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: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

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.

4.4.5.4.23.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

4.4.5.4.23.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		147
	Address <Adr>	[0..1]			147
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149

4.4.5.4.23.1.3.1 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 438

4.4.5.4.23.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		148
	AddressLine <AdrLine>	[0..5]	Text		148
	StreetName <StrtNm>	[0..1]	Text		148
	BuildingNumber <BldgNb>	[0..1]	Text		148
	PostCode <PstCd>	[0..1]	Text		149
	TownName <TwnNm>	[0..1]	Text		149
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		149
	Country <Ctry>	[1..1]	CodeSet	C5	149

4.4.5.4.23.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 422

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.

4.4.5.4.23.1.3.2.2 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 439

4.4.5.4.23.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

4.4.5.4.23.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 438

4.4.5.4.23.1.3.2.5 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 438

4.4.5.4.23.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

4.4.5.4.23.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

4.4.5.4.23.1.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

4.4.5.4.23.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "AlternatePartyIdentification8" on page 397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		397
	Country <Ctry>	[1..1]	CodeSet	C5	397
	AlternateIdentification <AltrnId>	[1..1]	Text		398

4.4.5.4.23.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 438

4.4.5.4.23.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 438

4.4.5.4.23.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

4.4.5.4.24 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

4.4.5.4.25 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

Definition: Indicates in which session the transaction/operation was executed by the final investor or an intermediary.

Datatype: "Max35Text" on page 438

4.4.5.4.26 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

Definition: Identifier of the trading participant's account at the trading venue using the venue's coding system.

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

4.4.5.4.27 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Specifies the role of the trading party in the transaction.

Datatype: "[TradingCapacity5Code](#)" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

4.4.5.4.28 TradePostingCode <TradPstngCd>

Presence: [0..1]

Definition: Indicates how a trade is maintained in the clearing account.

Datatype: "[TradePosting1Code](#)" on page 431

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

4.4.5.4.29 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			152
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		152
	Identification <Id>	[0..1]	Text		152
Or	Country <Ctry>	[1..1]	CodeSet	C5	153
Or	TypeAndIdentification <TpAndId>	[1..1]			153
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		153
	Identification <Id>	[1..1]	IdentifierSet	C4	153
Or}	Proprietary <Prtry>	[1..1]			154
	Identification <Id>	[0..1]	Text		154
	Type <Tp>	[1..1]	±		154

4.4.5.4.29.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		152
	Identification <Id>	[0..1]	Text		152

4.4.5.4.29.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.4.5.4.29.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

4.4.5.4.29.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints• **Country**

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

4.4.5.4.29.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		153
	Identification <Id>	[1..1]	IdentifierSet	C4	153

4.4.5.4.29.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.4.5.4.29.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

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.

4.4.5.4.29.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		154
	Type <Tp>	[1..1]	±		154

4.4.5.4.29.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

4.4.5.4.29.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

4.4.5.4.30 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

4.4.5.4.31 SettlementDetails <SttlmDtls>

Presence: [0..1]

Definition: Provides settlement details such as the settlement amount or the place of settlement.

SettlementDetails <SttlmDtls> contains the following **Settlement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	Depository <Dpstry>	[0..1]	±		155

4.4.5.4.31.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

4.4.5.4.31.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification255Choice](#)" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

4.4.5.4.32 ClearingDetails <ClrDtls>

Presence: [0..1]

Definition: Provides clearing details such as the non clearing member identification or the settlement netting (or not) eligibility code.

Impacted by: [C17 "NonGuaranteedTradePresenceRule"](#)

ClearingDetails <ClrDtls> contains the following **Clearing7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		157
	ClearingSegment <ClrSgmt>	[0..1]	±		158
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		158
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			158
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		160
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		160
	DeliveringParties <DlvrngPties>	[0..1]		C8	161
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <Ptyld>	[1..1]	±		163
	AccountIdentification <Acctld>	[0..1]	Text		164
	ProcessingIdentification <Prctl>	[0..1]	Text		164
	ProcessingDate <Prctl>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <ld>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <Ptyld>	[1..1]	±		166
	AccountIdentification <Acctld>	[0..1]	Text		167
	ProcessingIdentification <Prctl>	[0..1]	Text		167
	ProcessingDate <Prctl>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <ld>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		169
	ReceivingParties <RcvngPties>	[0..1]		C9	169

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrctlId>	[0..1]	Text		172
	ProcessingDate <PrctlDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174
	PartyIdentification <PtyId>	[1..1]	±		174
	AccountIdentification <AcctId>	[0..1]	Text		175
	ProcessingIdentification <PrctlId>	[0..1]	Text		175
	ProcessingDate <PrctlDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		177

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And /GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

4.4.5.4.32.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

Presence: [1..1]

Definition: Indicates to the clearing member whether the trade is eligible for settlement netting or not.

Datatype: "NettingEligible1Code" on page 427

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

4.4.5.4.32.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

4.4.5.4.32.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

Definition: Indicates if the position is guaranteed or non-guaranteed by the central counterparty, that is whether the CCP has done the novation and then guarantees the trade, or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

4.4.5.4.32.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		160
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		160
	DeliveringParties <DlvrgPties>	[0..1]		C8	161
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <Ptyld>	[1..1]	±		163
	AccountIdentification <Acctld>	[0..1]	Text		164
	ProcessingIdentification <Prcgld>	[0..1]	Text		164
	ProcessingDate <PrcgDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <ld>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <Ptyld>	[1..1]	±		166
	AccountIdentification <Acctld>	[0..1]	Text		167
	ProcessingIdentification <Prcgld>	[0..1]	Text		167
	ProcessingDate <PrcgDt>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <ld>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		169
	ReceivingParties <RcvgPties>	[0..1]		C9	169
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <Ptyld>	[1..1]	±		171
	AccountIdentification <Acctld>	[0..1]	Text		172

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <Prcgld>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174
	PartyIdentification <Ptyld>	[1..1]	±		174
	AccountIdentification <Acctld>	[0..1]	Text		175
	ProcessingIdentification <Prcgld>	[0..1]	Text		175
	ProcessingDate <PrcgDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		177

4.4.5.4.32.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

Definition: External identification of the member who is the market counterpart member of the current trade leg (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		405

4.4.5.4.32.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

Definition: External identification of the clearing member of the market counterpart member (in case of non guarantee trades, this field allows buyer and seller to identify each other).

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

4.4.5.4.32.4.3 DeliveringParties <DlvrPties>

Presence: [0..1]

Definition: Provides details about the delivering parties involved in the settlement chain.

Impacted by: [C8 "DepositoryGuideline"](#)

DeliveringParties <DlvrPties> contains the following **DeliveringPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		162
	Party1 <Pty1>	[1..1]			163
	PartyIdentification <PtyId>	[1..1]	±		163
	AccountIdentification <AcctId>	[0..1]	Text		164
	ProcessingIdentification <PrcgId>	[0..1]	Text		164
	ProcessingDate <PrcgDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165
	Party2 <Pty2>	[0..1]			166
	PartyIdentification <PtyId>	[1..1]	±		166
	AccountIdentification <AcctId>	[0..1]	Text		167
	ProcessingIdentification <PrcgId>	[0..1]	Text		167
	ProcessingDate <PrcgDt>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		169

Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

4.4.5.4.32.4.3.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

4.4.5.4.32.4.3.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		163
	AccountIdentification <AcctId>	[0..1]	Text		164
	ProcessingIdentification <PrcgId>	[0..1]	Text		164
	ProcessingDate <PrcgDt>	[0..1]	±		164
	SubAccount <SubAcct>	[0..1]			164
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165
	ContactPerson <CtctPrsn>	[0..1]	±		165

4.4.5.4.32.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

4.4.5.4.32.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

4.4.5.4.32.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		165
	Name <Nm>	[0..1]	Text		165
	Characteristic <Chrtc>	[0..1]	Text		165

4.4.5.4.32.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

4.4.5.4.32.4.3.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

4.4.5.4.32.4.3.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <Ptyld>	[1..1]	±		166
	AccountIdentification <Acctld>	[0..1]	Text		167
	ProcessingIdentification <Prctl>	[0..1]	Text		167
	ProcessingDate <PrctDt>	[0..1]	±		167
	SubAccount <SubAcct>	[0..1]			167
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168
	ContactPerson <CtctPrsn>	[0..1]	±		168

4.4.5.4.32.4.3.3.1 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

4.4.5.4.32.4.3.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

4.4.5.4.32.4.3.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		168
	Name <Nm>	[0..1]	Text		168
	Characteristic <Chrtc>	[0..1]	Text		168

4.4.5.4.32.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

4.4.5.4.32.4.3.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.3.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

4.4.5.4.32.4.3.4 SecuritiesSettlementSystem <SciesStlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4 ReceivingParties <RcvgPties>

Presence: [0..1]

Definition: Provides details about the receiving parties involved in the settlement chain.

Impacted by: [C9 "DepositoryGuideline"](#)

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		170
	Party1 <Pty1>	[1..1]			171
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrcgId>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173
	Party2 <Pty2>	[0..1]			174
	PartyIdentification <PtyId>	[1..1]	±		174
	AccountIdentification <AcctId>	[0..1]	Text		175
	ProcessingIdentification <PrcgId>	[0..1]	Text		175
	ProcessingDate <PrcgDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		177

Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

4.4.5.4.32.4.4.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

4.4.5.4.32.4.4.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		171
	AccountIdentification <AcctId>	[0..1]	Text		172
	ProcessingIdentification <PrcgId>	[0..1]	Text		172
	ProcessingDate <PrcgDt>	[0..1]	±		172
	SubAccount <SubAcct>	[0..1]			172
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173
	ContactPerson <CtctPrsn>	[0..1]	±		173

4.4.5.4.32.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

4.4.5.4.32.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

4.4.5.4.32.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		173
	Name <Nm>	[0..1]	Text		173
	Characteristic <Chrtc>	[0..1]	Text		173

4.4.5.4.32.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

4.4.5.4.32.4.4.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

4.4.5.4.32.4.4.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <Ptyld>	[1..1]	±		174
	AccountIdentification <Acctld>	[0..1]	Text		175
	ProcessingIdentification <Prctl>	[0..1]	Text		175
	ProcessingDate <PrctDt>	[0..1]	±		175
	SubAccount <SubAcct>	[0..1]			175
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176
	ContactPerson <CtctPrsn>	[0..1]	±		176

4.4.5.4.32.4.4.3.1 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

4.4.5.4.32.4.4.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

4.4.5.4.32.4.4.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		176
	Name <Nm>	[0..1]	Text		176
	Characteristic <Chrtc>	[0..1]	Text		176

4.4.5.4.32.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

4.4.5.4.32.4.4.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.32.4.4.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

4.4.5.4.32.4.4.4 SecuritiesSettlementSystem <SctiesStlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

4.4.5.4.33 GrossAmount <GrssAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

GrossAmount <GrssAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

4.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C20 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.004.001.04** **NetPositionV04**

5.1 **MessageDefinition Functionality**

Scope

The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The central counterparty (CCP) nets all the positions per clearing account and sends the Net Position report message to the Clearing member.

Outline

The NetPositionV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

B. Pagination

Provides information about the number of used pages.

C. ClearingMember

Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

D. ClearingSegment

Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

E. NetPositionReport

Provides the net position details such as the average deal price and net quantity.

F. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetPos>	[1..1]			
	ReportParameters <RptParams>	[1..1]		C15	184
	NetPositionIdentification <NetPosId>	[1..1]	Text		185
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		185
	UpdateType <UpdTp>	[1..1]	CodeSet		185
	Frequency <Frqcy>	[1..1]	CodeSet		186
	ReportNumber <RptNb>	[0..1]	Text		186
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		186
	Pagination <Pgntn>	[1..1]	±		186
	ClearingMember <ClrMmb>	[1..1]	±		186
	ClearingSegment <ClrSgmt>	[0..1]	±		187
	NetPositionReport <NetPosRpt>	[1..*]		C6	187
	ClearingAccount <ClrAcct>	[1..1]	±		190
	NonClearingMember <NonClrMmb>	[0..1]	±		191
	DeliveryAccount <DivryAcct>	[0..1]	±		191
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C14	191
	InitialPositionAmount <InitlPosAmt>	[0..1]	±		192
	NetPositionAmount <NetPosAmt>	[1..1]	±		193
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		193
	AverageDealPrice <AvrgDealPric>	[0..1]	±		193
	NetQuantity <NetQty>	[1..1]	±		193
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		194
	Depository <Dpstry>	[1..1]	±		194
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		194
	PlaceOfTrade <PlcOfTrad>	[0..1]	±	C11	195
	TradeDate <TradDt>	[0..1]	Date		195
	SettlementDate <SttlmDt>	[0..1]			195
{Or	Date <Dt>	[1..1]	Date		195
Or}	DateCode <DtCd>	[1..1]			196

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196
	TradeLegDetails <TradLegDtls>	[0..*]		C17	196
	TradeLegIdentification <TradLegId>	[1..1]	Text		199
	TradeIdentification <TradId>	[0..1]	Text		199
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		199
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		199
	OrderIdentification <OrdId>	[0..1]	Text		199
	AllocationIdentification <AllcnId>	[0..1]	Text		199
	TradeDate <TradDt>	[1..1]	Date		199
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		200
	SettlementDate <SttlmDt>	[1..1]			200
{Or	Date <Dt>	[1..1]	Date		200
Or}	DateCode <DtCd>	[1..1]			200
{Or	Code <Cd>	[1..1]	CodeSet		200
Or}	Proprietary <Prtry>	[1..1]	±		201
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	201
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		201
	TradeQuantity <TradQty>	[1..1]	±		203
	DealPrice <DealPric>	[1..1]	±		203
	GrossAmount <GrssAmt>	[0..1]	±		203
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C12	203
	PlaceOfListing <PlcOfListg>	[0..1]		C13	204
	Identification <Id>	[0..1]	±		204
	Type <Tp>	[1..1]	±		205
	TradeType <TradTp>	[1..1]	CodeSet		205
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		205
	Broker <Brkr>	[0..1]			205
	Identification <Id>	[1..1]			206
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	207
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		207

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			208
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210
	AlternateIdentification <AltrId>	[0..1]	±		210
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		210
	ProcessingIdentification <PrctlId>	[0..1]	Text		211
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	211
	TradingParty <TradgPty>	[1..1]	±		211
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		211
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		212
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		212
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		212
	SafekeepingPlace <SfkpgPlc>	[0..1]			212
{Or	Identification <Id>	[1..1]			213
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		213
	Identification <Id>	[0..1]	Text		213
Or	Country <Ctry>	[1..1]	CodeSet	C4	214
Or	TypeAndIdentification <TpAndId>	[1..1]			214
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		214
	Identification <Id>	[1..1]	IdentifierSet	C3	214
Or}	Proprietary <Prtry>	[1..1]			215
	Identification <Id>	[0..1]	Text		215
	Type <Tp>	[1..1]	±		215

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		215
	SupplementaryData <SplmtryData>	[0..*]	±	C16	216

5.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

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 DepositoryOrPlaceOfListingPresenceRule

At least Depository or PlaceOfListing must be present.

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 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C10 ISINPresenceRule

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

C11 MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentifierCode must be present.

C12 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C13 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C14 OtherIdentificationPresenceRule

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

C15 ReportNumberRule

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

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 TradeIdentificationPresenceRule

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

C18 ValidationByTable

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

Impacted by: C15 "ReportNumberRule"

ReportParameters <RptParams> contains the following **ReportParameters7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NetPositionIdentification <NetPosId>	[1..1]	Text		185
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		185
	UpdateType <UpdTp>	[1..1]	CodeSet		185
	Frequency <Frqcy>	[1..1]	CodeSet		186
	ReportNumber <RptNb>	[0..1]	Text		186
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		186

Constraints

- **ReportNumberRule**

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

5.4.1.1 NetPositionIdentification <NetPosId>

Presence: [1..1]

Definition: After netting, reference that is common to a net transaction to settle and all its underlying trades.

Datatype: "Max35Text" on page 438

5.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date and time of the net position report.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

5.4.1.3 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 431

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

5.4.1.4 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 424

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

5.4.1.5 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

Datatype: "Exact5NumericText" on page 437

5.4.1.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

5.4.2 Pagination <Pgntn>

Presence: [1..1]

Definition: Provides information about the number of used pages.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

5.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

5.4.4 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

5.4.5 NetPositionReport <NetPosRpt>

Presence: [1..*]

Definition: Provides the net position details such as the average deal price and net quantity.

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

NetPositionReport <NetPosRpt> contains the following **NetPosition4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccount <ClrAcct>	[1..1]	±		190
	NonClearingMember <NonClrMmb>	[0..1]	±		191
	DeliveryAccount <DlvryAcct>	[0..1]	±		191
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C14	191
	InitialPositionAmount <InitlPosAmt>	[0..1]	±		192
	NetPositionAmount <NetPosAmt>	[1..1]	±		193
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		193
	AverageDealPrice <AvrgDealPric>	[0..1]	±		193
	NetQuantity <NetQty>	[1..1]	±		193
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		194
	Depository <Dpstry>	[1..1]	±		194
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		194
	PlaceOfTrade <PlcOfTrad>	[0..1]	±	C11	195
	TradeDate <TradDt>	[0..1]	Date		195
	SettlementDate <SttlmDt>	[0..1]			195
{Or	Date <Dt>	[1..1]	Date		195
Or}	DateCode <DtCd>	[1..1]			196
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196
	TradeLegDetails <TradLegDtls>	[0..*]		C17	196
	TradeLegIdentification <TradLegId>	[1..1]	Text		199
	TradeIdentification <TradId>	[0..1]	Text		199
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		199
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		199
	OrderIdentification <OrdId>	[0..1]	Text		199
	AllocationIdentification <AllcnId>	[0..1]	Text		199
	TradeDate <TradDt>	[1..1]	Date		199
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		200
	SettlementDate <SttlmDt>	[1..1]			200
{Or	Date <Dt>	[1..1]	Date		200

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	DateCode <DtCd>	[1..1]			200
{Or	Code <Cd>	[1..1]	CodeSet		200
Or}	Proprietary <Prtry>	[1..1]	±		201
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	201
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		201
	TradeQuantity <TradQty>	[1..1]	±		203
	DealPrice <DealPric>	[1..1]	±		203
	GrossAmount <GrssAmt>	[0..1]	±		203
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C12	203
	PlaceOfListing <PlcOfListg>	[0..1]		C13	204
	Identification <Id>	[0..1]	±		204
	Type <Tp>	[1..1]	±		205
	TradeType <TradTp>	[1..1]	CodeSet		205
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		205
	Broker <Brkr>	[0..1]			205
	Identification <Id>	[1..1]			206
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	207
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		207
Or}	NameAndAddress <NmAndAdr>	[1..1]			208
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210
	AlternateIdentification <AltrnId>	[0..1]	±		210
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <PrcgId>	[0..1]	Text		211
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	211
	TradingParty <TradgPty>	[1..1]	±		211
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		211
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		212
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		212
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		212
	SafekeepingPlace <SfkpgPlc>	[0..1]			212
{Or	Identification <Id>	[1..1]			213
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		213
	Identification <Id>	[0..1]	Text		213
Or	Country <Ctry>	[1..1]	CodeSet	C4	214
Or	TypeAndIdentification <TpAndId>	[1..1]			214
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		214
	Identification <Id>	[1..1]	IdentifierSet	C3	214
Or}	Proprietary <Prtry>	[1..1]			215
	Identification <Id>	[0..1]	Text		215
	Type <Tp>	[1..1]	±		215
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		215

Constraints

- **DepositoryOrPlaceOfListingPresenceRule**

At least Depository or PlaceOfListing must be present.

Following Must be True

/Depository Must be present

Or /TradeLegDetails[*]/PlaceOfListing Must be present

5.4.5.1 ClearingAccount <ClrAcct>

Presence: [1..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

5.4.5.2 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount227](#)" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

5.4.5.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

5.4.5.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C9 "ISINGuideline"](#), [C10 "ISINPresenceRule"](#), [C14 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification48" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <OthrlId>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

5.4.5.5 InitialPositionAmount <InitlPosAmt>

Presence: [0..1]

Definition: Provides the initial position amount.

InitialPositionAmount <InitlPosAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

5.4.5.6 NetPositionAmount <NetPosAmt>

Presence: [1..1]

Definition: Provides the net position amount.

NetPositionAmount <NetPosAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

5.4.5.7 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest that has accumulated on a bond since the last interest payment up to, but not including, the settlement date.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

5.4.5.8 AverageDealPrice <AvrgDealPric>

Presence: [0..1]

Definition: This is the price of the trade.

AverageDealPrice <AvrgDealPric> contains the following elements (see "[Price14](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

5.4.5.9 NetQuantity <NetQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

NetQuantity <NetQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

5.4.5.10 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Indicates the securities movement direction, that is, whether this is a delivery or return.

Datatype: "ReceiveDelivery1Code" on page 428

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

5.4.5.11 Depository <Dpstry>

Presence: [1..1]

Definition: Place at which a trade settles.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

5.4.5.12 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity5Code" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.

5.4.5.13 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Place at which the security is traded.

Impacted by: [C11 "MarketTypeAndIdentificationRule"](#)

PlaceOfTrade <PlcOfTrad> contains the following elements (see ["MarketIdentification20"](#) on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		389
	Type <Tp>	[1..1]	±		389

Constraints

- **MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

5.4.5.14 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the date of the trade.

Datatype: ["ISODate"](#) on page 433

5.4.5.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat66Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		195
Or}	DateCode <DtCd>	[1..1]			196
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196

5.4.5.15.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: ["ISODate"](#) on page 433

5.4.5.15.2 DateCode <DtCd>*Presence:* [1..1]*Definition:* Date is expressed using a code.**DateCode <DtCd>** contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196

5.4.5.15.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Standard code to indicate the date is unknown.*Datatype:* "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

5.4.5.15.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

5.4.5.16 TradeLegDetails <TradLegDtls>*Presence:* [0..*]*Definition:* Provides the trade leg details such as trade leg identification and trade type.*Impacted by:* [C17 "TradeIdentificationPresenceRule"](#)

TradeLegDetails <TradLegDtIs> contains the following **TradeLeg13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		199
	TradeIdentification <TradId>	[0..1]	Text		199
	TradeExecutionIdentification <TradExctnId>	[0..1]	Text		199
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		199
	OrderIdentification <Ordrid>	[0..1]	Text		199
	AllocationIdentification <Allcnld>	[0..1]	Text		199
	TradeDate <TradDt>	[1..1]	Date		199
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		200
	SettlementDate <StlmDt>	[1..1]			200
{Or	Date <Dt>	[1..1]	Date		200
Or}	DateCode <DtCd>	[1..1]			200
{Or	Code <Cd>	[1..1]	CodeSet		200
Or}	Proprietary <Prtry>	[1..1]	±		201
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	201
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		201
	TradeQuantity <TradQty>	[1..1]	±		203
	DealPrice <DealPric>	[1..1]	±		203
	GrossAmount <GrssAmt>	[0..1]	±		203
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C12	203
	PlaceOfListing <PlcOfListg>	[0..1]		C13	204
	Identification <Id>	[0..1]	±		204
	Type <Tp>	[1..1]	±		205
	TradeType <TradTp>	[1..1]	CodeSet		205
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		205
	Broker <Brkr>	[0..1]			205
	Identification <Id>	[1..1]			206
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	207
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		207
Or}	NameAndAddress <NmAndAdr>	[1..1]			208
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210
	AlternateIdentification <Altrnid>	[0..1]	±		210
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		210
	ProcessingIdentification <Prctl>	[0..1]	Text		211
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	211
	TradingParty <TradgPty>	[1..1]	±		211
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		211
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		212
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		212
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		212
	SafekeepingPlace <SfkpgPlc>	[0..1]			212
{Or	Identification <Id>	[1..1]			213
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		213
	Identification <Id>	[0..1]	Text		213
Or	Country <Ctry>	[1..1]	CodeSet	C4	214
Or	TypeAndIdentification <TpAndId>	[1..1]			214
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		214
	Identification <Id>	[1..1]	IdentifierSet	C3	214
Or}	Proprietary <Prtry>	[1..1]			215
	Identification <Id>	[0..1]	Text		215
	Type <Tp>	[1..1]	±		215
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		215

Constraints**• TradeIdentificationPresenceRule**

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

5.4.5.16.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (that is the trade leg) as know by the instructing party.

Datatype: "Max35Text" on page 438

5.4.5.16.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max35Text" on page 438

5.4.5.16.3 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

Definition: Unique reference assigned by the trading venue when the trade is executed.

Datatype: "Max35Text" on page 438

5.4.5.16.4 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIIdentifier" on page 436

5.4.5.16.5 OrderIdentification <OrdrlId>

Presence: [0..1]

Definition: Identifies the order sent by the final investor to an intermediary in order to initiate a trade in the former's name. This identification is then matched with the equivalent trade by the clearing.

Datatype: "Max35Text" on page 438

5.4.5.16.6 AllocationIdentification <AllcnId>

Presence: [0..1]

Definition: Identifies the portion of assets within a determined trade that shall be allocated to different clients.

Datatype: "Max35Text" on page 438

5.4.5.16.7 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODate" on page 433

5.4.5.16.8 TransactionDateAndTime <TxDtAndTm>

Presence: [0..1]

Definition: Date and time used to determine the price applicable to a trade. If the trade is registered "after market" hours, the trading price will be the price of the day but the actual trade date will be the next working day.

Datatype: "ISODatetime" on page 433

5.4.5.16.9 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat66Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		200
Or}	DateCode <DtCd>	[1..1]			200
{Or	Code <Cd>	[1..1]	CodeSet		200
Or}	Proprietary <Prtry>	[1..1]	±		201

5.4.5.16.9.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 433

5.4.5.16.9.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		200
Or}	Proprietary <Prtry>	[1..1]	±		201

5.4.5.16.9.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to indicate the date is unknown.

Datatype: "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

5.4.5.16.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

5.4.5.16.10 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: [C18 "ValidationByTable"](#)

Datatype: "[CurrencyCode](#)" on page 423

Constraints

- **ValidationByTable**

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

5.4.5.16.11 BuySellIndicator <BuySellInd>

Presence: [1..1]

Definition: Identifies the trade leg indicator which gives the trade side (buy or sell).

Datatype: "[Side1Code](#)" on page 429

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

CodeName	Name	Definition
		<p>- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick.</p> <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

5.4.5.16.12 TradeQuantity <TradQty>*Presence:* [1..1]*Definition:* Identifies the quantity of the trade leg.**TradeQuantity <TradQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

5.4.5.16.13 DealPrice <DealPric>*Presence:* [1..1]*Definition:* Specifies the price of the traded financial instrument.**DealPrice <DealPric>** contains the following elements (see "[Price14](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

5.4.5.16.14 GrossAmount <GrssAmt>*Presence:* [0..1]*Definition:* Principal amount of a trade (price multiplied by quantity).**GrossAmount <GrssAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

5.4.5.16.15 PlaceOfTrade <PlcOfTrad>*Presence:* [1..1]*Definition:* Place at which the security is traded.*Impacted by:* [C12 "MarketTypeAndIdentificationRule"](#)

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[MarketIdentification84](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

5.4.5.16.16 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place where the referenced financial instrument is listed.

Impacted by: [C13 "MarketTypeAndIdentificationRule"](#)

PlaceOfListing <PlcOfListg> contains the following **MarketIdentification85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		204
	Type <Tp>	[1..1]	±		205

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

5.4.5.16.16.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

5.4.5.16.16.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		391

5.4.5.16.17 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 431

CodeName	Name	Definition
OOBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

5.4.5.16.18 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

Definition: Indicates that the trade is for settlement of an exercised derivatives contract.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

5.4.5.16.19 Broker <Brkr>

Presence: [0..1]

Definition: Party that identifies a broker when required (for example, authorised broker or prime broker).

Broker <Brkr> contains the following **PartyIdentificationAndAccount230** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			206
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	207
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		207
Or}	NameAndAddress <NmAndAdr>	[1..1]			208
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210
	AlternateIdentification <AltrnId>	[0..1]	±		210
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		210
	ProcessingIdentification <PrctlId>	[0..1]	Text		211
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	211

5.4.5.16.19.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification256Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	207
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		207
Or}	NameAndAddress <NmAndAdr>	[1..1]			208
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210

5.4.5.16.19.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

5.4.5.16.19.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

5.4.5.16.19.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		208
	Address <Adr>	[0..1]			208
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210

5.4.5.16.19.1.3.1 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 438

5.4.5.16.19.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		209
	AddressLine <AdrLine>	[0..5]	Text		209
	StreetName <StrtNm>	[0..1]	Text		209
	BuildingNumber <BldgNb>	[0..1]	Text		209
	PostCode <PstCd>	[0..1]	Text		210
	TownName <TwnNm>	[0..1]	Text		210
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		210
	Country <Ctry>	[1..1]	CodeSet	C4	210

5.4.5.16.19.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 422

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

5.4.5.16.19.1.3.2.2 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 439

5.4.5.16.19.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

5.4.5.16.19.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: ["Max16Text" on page 438](#)

5.4.5.16.19.1.3.2.5 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 438](#)

5.4.5.16.19.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 438](#)

5.4.5.16.19.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 438](#)

5.4.5.16.19.1.3.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government, occupying a particular territory.

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

Datatype: ["CountryCode" on page 423](#)

Constraints

- **Country**

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

5.4.5.16.19.2 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrId> contains the following elements (see ["AlternatePartyIdentification8" on page 397](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		397
	Country <Ctry>	[1..1]	CodeSet	C5	397
	AlternateIdentification <AltrId>	[1..1]	Text		398

5.4.5.16.19.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "Max35Text" on page 438

5.4.5.16.19.4 ProcessingIdentification <PrclId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "Max35Text" on page 438

5.4.5.16.19.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C2 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		402
	RegistrationDetails <RegnDtIs>	[0..1]	Text		402

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

5.4.5.16.20 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "PartyIdentification253Choice" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

5.4.5.16.21 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

Definition: Indicates in which session the transaction/operation was executed by the final investor or an intermediary.

Datatype: "Max35Text" on page 438

5.4.5.16.22 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

Definition: Identifier of the trading participant's account at the trading venue using the venue's coding system.

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

5.4.5.16.23 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Specifies the role of the trading party in the transaction.

Datatype: "[TradingCapacity5Code](#)" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

5.4.5.16.24 TradePostingCode <TradPstngCd>

Presence: [0..1]

Definition: Indicates how a trade is maintained in the clearing account.

Datatype: "[TradePosting1Code](#)" on page 431

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

5.4.5.16.25 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			213
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		213
	Identification <Id>	[0..1]	Text		213
Or	Country <Ctry>	[1..1]	CodeSet	C4	214
Or	TypeAndIdentification <TpAndId>	[1..1]			214
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		214
	Identification <Id>	[1..1]	IdentifierSet	C3	214
Or}	Proprietary <Prtry>	[1..1]			215
	Identification <Id>	[0..1]	Text		215
	Type <Tp>	[1..1]	±		215

5.4.5.16.25.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		213
	Identification <Id>	[0..1]	Text		213

5.4.5.16.25.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

5.4.5.16.25.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

5.4.5.16.25.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

5.4.5.16.25.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		214
	Identification <Id>	[1..1]	IdentifierSet	C3	214

5.4.5.16.25.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

5.4.5.16.25.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

Constraints

- **AnyBIC**

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

5.4.5.16.25.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		215
	Type <Tp>	[1..1]	±		215

5.4.5.16.25.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

5.4.5.16.25.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

5.4.5.16.26 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

5.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C16 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.005.001.02** **MarginReportV02**

6.1 **MessageDefinition Functionality**

Scope

The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:

- the exposure resulting from the trade positions
- the value of the collateral held by the CCP (market value of this collateral) and
- the resulting difference representing the risk encountered by the CCP.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

There are four possibilities to report the above information. Indeed, the margin report may be structured as follows:

- per clearing member: the report will only show the information for the clearing member, or
- per clearing member and per financial instrument: the report will show the information for the clearing member, structured by security identification, or
- per clearing member and per non clearing member: the report will show the information for the clearing member (that is for global clearing member only) structured by non clearing member(s), or
- per clearing member and per non clearing member and per security identification: the report will show the information for the clearing member (global clearing member only) structured by non clearing member(s) and by security identification.

Outline

The MarginReportV02 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

B. Pagination

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

C. ClearingMember

Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

D. ReportSummary

Provides details on the valuation of the collateral on deposit.

E. ReportDetails

Provides the margin report details.

F. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]		C14	220
	ReportIdentification <RptId>	[1..1]	Text		221
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		221
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C16	221
	CalculationDateAndTime <ClctnDtAndTm>	[1..1]	DateTime		221
	Frequency <Frqcy>	[1..1]	CodeSet		221
	ReportNumber <RptNb>	[0..1]	Text		222
	Pagination <Pgntn>	[1..1]	±		222
	ClearingMember <ClrMmb>	[1..1]	±		222
	ReportSummary <RptSummry>	[0..1]	±		222
	ReportDetails <RptDtls>	[1..*]			223
	MarginProduct <MrgnPdct>	[0..*]			223
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		224
	MarginAccount <MrgnAcct>	[1..1]	±		224
	CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>	[0..1]	Indicator		224
	NonClearingMember <NonClrMmb>	[0..*]	±		224
	MarginCalculationSummary <MrgnClctnSummry>	[0..1]	±		225
	MarginCalculation <MrgnClctn>	[1..*]	±	C12	225
	SupplementaryData <SplmtryData>	[0..*]	±	C15	227

6.3 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 **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 **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.

C5 **Country**

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

C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C7 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C8 **DescriptionPresenceRule**

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

C9 **DescriptionUsageRule**

Description must be used alone as the last resort.

C10 **ISINGuideline**

When a ISIN code exist. 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 MarginTypePresenceRule**C13 OtherIdentificationPresenceRule**

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

C14 ReportNumberRule

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

C15 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.

C16 ValidationByTable

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

C17 VariationMarginTextualRule

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

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

ReportParameters <RptParams> contains the following **ReportParameters3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		221
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		221
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C16	221
	CalculationDateAndTime <ClctnDtAndTm>	[1..1]	DateTime		221
	Frequency <Frqcy>	[1..1]	CodeSet		221
	ReportNumber <RptNb>	[0..1]	Text		222

Constraints

- **ReportNumberRule**

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

6.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 438

6.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) and time of the report.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

6.4.1.3 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Currency used for the calculation of the margin.

Impacted by: C16 "ValidationByTable"

Datatype: "CurrencyCode" on page 423

Constraints

- **ValidationByTable**

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

6.4.1.4 CalculationDateAndTime <ClctnDtAndTm>

Presence: [1..1]

Definition: Date of calculation of the margin.

Datatype: "ISODatetime" on page 433

6.4.1.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 424

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

6.4.1.6 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

Datatype: "Exact5NumericText" on page 437

6.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see "Pagination" on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

6.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification35Choice" on page 404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

6.4.4 ReportSummary <RptSummry>

Presence: [0..1]

Definition: Provides details on the valuation of the collateral on deposit.

ReportSummary <RptSummry> contains the following elements (see "[MarginCalculation1](#)" on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		385
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		385
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	386
	MarginResult <MrgnRslt>	[0..1]			386
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	386
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	387

6.4.5 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides the margin report details.

ReportDetails <RptDtls> contains the following **MarginReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginProduct <MrgnPdct>	[0..*]			223
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		224
	MarginAccount <MrgnAcct>	[1..1]	±		224
	CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>	[0..1]	Indicator		224
	NonClearingMember <NonClrMmb>	[0..*]	±		224
	MarginCalculationSummary <MrgnClctnSummry>	[0..1]	±		225
	MarginCalculation <MrgnClctn>	[1..*]	±	C12	225

6.4.5.1 MarginProduct <MrgnPdct>

Presence: [0..*]

Definition: Specifies if the margin is related to equities or fixed income.

MarginProduct <MrgnPdct> contains one of the following **MarginProductType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		224

6.4.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the underlying product of the margin using a code.

Datatype: "MarginProduct1Code" on page 425

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

6.4.5.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the underlying product of the margin using a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

6.4.5.2 MarginAccount <MrgnAcct>

Presence: [1..1]

Definition: Identifies the clearing member's account.

MarginAccount <MrgnAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

6.4.5.3 CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>

Presence: [0..1]

Definition: Used to indicate whether the reported margin account is collateralised or not. If not collateralised, the account is configured for informational reporting.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

6.4.5.4 NonClearingMember <NonClrMmb>

Presence: [0..*]

Definition: Provides details about the non clearing member identification and account.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount31](#)" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrnId>	[0..1]	±		403
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

6.4.5.5 MarginCalculationSummary <MrgnClctnSummary>

Presence: [0..1]

Definition: Provides the margin calculation summary per margin account.

MarginCalculationSummary <MrgnClctnSummary> contains the following elements (see "[MarginCalculation1](#)" on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		385
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		385
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	386
	MarginResult <MrgnRslt>	[0..1]			386
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	386
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	387

6.4.5.6 MarginCalculation <MrgnClctn>

Presence: [1..*]

Definition: Provides the margin details such as the exposure amount and the initial margin.

Impacted by: [C12 "MarginTypePresenceRule"](#)

MarginCalculation <MrgnCictn> contains the following elements (see "MarginCalculation2" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	368
	ExposureAmount <XpsrAmt>	[0..1]			369
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	370
	ReportingAmount <RptgAmt>	[1..1]	Amount		370
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		370
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		370
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	371
	MarginResult <MrgnRslt>	[0..1]			371
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	371
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	372
	MarginTypeAmount <MrgnTpAmt>	[0..1]			372
	InitialMargin <InltlMrgn>	[0..1]			374
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	374
	ReportingAmount <RptgAmt>	[1..1]	Amount		374
	VariationMargin <VartnMrgn>	[0..*]			374
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	375
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			376
	ShortLongIndicator <ShrtLnglInd>	[0..1]	CodeSet		377
	AmountDetails <AmtDtls>	[1..1]			377
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			378
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	378
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	379
	ReportingAmount <RptgAmt>	[1..1]	Amount		379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarkToMarketGross <MrkToMktGrss>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		380
	MarkToMarketFails <MrkToMktFls>	[0..*]			380
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	FailsHaircut <FlsHrcut>	[0..1]			381
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	381
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	OtherMargin <OthrMrgn>	[0..*]		C17	382
	Type <Tp>	[1..1]			382
{Or	Code <Cd>	[1..1]	CodeSet		382
Or}	Proprietary <Prtry>	[1..1]	±		383
	Amount <Amt>	[1..1]			384
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	384
	ReportingAmount <RptgAmt>	[1..1]	Amount		384
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		384

Constraints

- **MarginTypePresenceRule**

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or /MarginTypeAmount/VariationMargin[*] Must be present

Or /MarginTypeAmount/OtherMargin[*] Must be present

6.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C15 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.006.001.02**

DefaultFundContributionReportV02

7.1 **MessageDefinition Functionality**

Scope

The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

CCPs require participants to post assets in a clearing fund that can be used in the event of a default by a participant, to compensate non-defaulting participants for losses they suffer due to this default. The CCP evaluates each participant risk level based on their positions (monthly or daily) and calculate the excess of deficit of the default fund contribution. The DefaultFundContributionReport is usually sent on a monthly basis.

Outline

The DefaultFundContributionReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. ReportParameters

Provides details about the report such as the report identification, the calculation date, the value date.

B. ClearingMember

Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

C. ReportDetails

Provides details on the default fund report.

D. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DfltFndCntrbtrnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			231
	ReportIdentification <RptId>	[1..1]	Text		231
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		232
	Frequency <Frqcy>	[1..1]	CodeSet		232
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C10	232
	CalculationDate <ClctnDt>	[0..1]	DateTime		232
	ClearingMember <ClrMmb>	[1..1]	±		232
	ReportDetails <RptDtls>	[1..*]			233
	DefaultFundCalculation <DfltFndClctn>	[1..*]	±		233
	CollateralDescription <CollDesc>	[1..*]	±		233
	NetExcessOrDeficit <NetXcssOrDfcit>	[1..1]	±		234
	SupplementaryData <SplmtryData>	[0..*]	±	C9	234

7.3 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 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

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.

C10 ValidationByTable

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides details about the report such as the report identification, the calculation date, the value date.

ReportParameters <RptParams> contains the following **ReportParameters2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		231
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		232
	Frequency <Frqcy>	[1..1]	CodeSet		232
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C10	232
	CalculationDate <ClctnDt>	[0..1]	DateTime		232

7.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: ["Max35Text" on page 438](#)

7.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) at which the report was created.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see ["DateAndDateTimeChoice" on page 353](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

7.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: ["EventFrequency6Code" on page 424](#)

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

7.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Indicates the currency used for the calculation of the guarantee fund.

Impacted by: [C10 "ValidationByTable"](#)

Datatype: ["CurrencyCode" on page 423](#)

Constraints

- **ValidationByTable**

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

7.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Indicates the date of calculation of the deficit (if any).

Datatype: ["ISODatetime" on page 433](#)

7.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the account owner, that is the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

7.4.3 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides details on the default fund report.

ReportDetails <RptDtls> contains the following **DefaultFundReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundCalculation <DfltFndClctn>	[1..*]	±		233
	CollateralDescription <CollDesc>	[1..*]	±		233
	NetExcessOrDeficit <NetXcssOrDfcit>	[1..1]	±		234

7.4.3.1 DefaultFundCalculation <DfltFndClctn>

Presence: [1..*]

Definition: Provides details about the calculation of the clearing member contribution to the default fund.

DefaultFundCalculation <DfltFndClctn> contains the following elements (see "[DefaultFund1](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		363
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C7	364
	Contribution <Cntrbtn>	[0..*]			364
	Account <Acct>	[0..1]	±		364
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	365
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	365
	NonClearingMember <NonClrMmb>	[0..1]	±		365
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	366

7.4.3.2 CollateralDescription <CollDesc>

Presence: [1..*]

Definition: Provides details about the collateral held.

CollateralDescription <CollDesc> contains the following elements (see "[Collateral3](#)" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	346
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	347
	CollateralType <CollTp>	[1..1]	CodeSet		347

7.4.3.3 NetExcessOrDeficit <NetXcssOrDfcit>

Presence: [1..1]

Definition: Excess amount that the central counterparty will restate to the clearing member or deficit to be provided by the member for the guarantee fund.

NetExcessOrDeficit <NetXcssOrDfcit> contains the following elements (see "[AmountAndDirection21](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C9 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.007.001.03** **BuyInNotificationV03**

8.1 **MessageDefinition Functionality**

Scope

The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The buy in process is a process by which the CCP buys in stocks to cover failed transactions; the clearing member is notified that this process has started. Depending on each CCP internal rules, this message can also be sent, as a warning, by the central counterparty to the clearing member some days before the buy in process starts.

Outline

The BuyInNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

Provides the identification of the clearing member (individual clearing member or general clearing member).

C. NotificationDetails

Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInNtfctn>	[1..1]		C15	
	TransactionIdentification <TxId>	[0..1]	Text		239
	ClearingMember <ClrMmb>	[1..1]	±		239
	NotificationDetails <NtfctnDtls>	[0..1]			239
	WarningIndicator <Wrnglnd>	[0..1]	Indicator		239
	ExpectedBuyInDate <XpctdBuyInDt>	[1..1]			240
{Or	Date <Dt>	[1..1]	Date		240
Or}	DateCode <DtCd>	[1..1]	±		240
	CancellationLimitDate <CxILmtDt>	[0..1]	Date		240
	BuyInReversionDate <BuyInRvrsnDt>	[0..1]	Date		240
	OriginalSettlementObligation <OrgnlStlmlOblgtn>	[1..1]			240
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		243
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		243
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		243
	DeliveryAccount <DlvryAcct>	[0..1]	±		243
	SafekeepingPlace <SfkpgPlc>	[0..1]			243
{Or	Identification <Id>	[1..1]			244
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		244
	Identification <Id>	[0..1]	Text		244
Or	Country <Ctry>	[1..1]	CodeSet	C6	245
Or	TypeAndIdentification <TpAndId>	[1..1]			245
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		245
	Identification <Id>	[1..1]	IdentifierSet	C4	245
Or}	Proprietary <Prtry>	[1..1]			246
	Identification <Id>	[0..1]	Text		246
	Type <Tp>	[1..1]			246
	Identification <Id>	[1..1]	Text		246
	Issuer <Issr>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]	Text		247

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		247
	ClearingSegment <ClrSgmt>	[0..1]	±		247
	NonClearingMember <NonClrMmb>	[0..1]	±		247
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		248
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C9, C10, C11, C12, C13	248
	TradeDate <TradDt>	[0..1]	Date		249
	DealPrice <DealPric>	[0..1]	±		249
	Quantity <Qty>	[1..1]	±		249
	Depository <Dpstry>	[0..1]	±		250
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		250
	SettlementAmount <SttlmAmt>	[1..1]	±		250
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		250
	SupplementaryData <SplmtryData>	[0..*]	±	C14	251

8.3 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 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

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 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 DescriptionPresenceRule

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

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C12 ISINPresenceRule

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

C13 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description 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 TransactionIdentificationPresenceRule

If NotificationDetails/WarningIndicator is "false" or "0" (No), then TransactionIdentification must be present.

On Condition

/NotificationDetails/WarningIndicator is equal to value 'false'

Following Must be True

/TransactionIdentification Must be present

This constraint is defined at the MessageDefinition level.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 438

8.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

8.4.3 NotificationDetails <NtfctnDtls>

Presence: [0..1]

Definition: Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

NotificationDetails <NtfctnDtls> contains the following **BuyIn4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WarningIndicator <WrngInd>	[0..1]	Indicator		239
	ExpectedBuyInDate <XpctdBuyInDt>	[1..1]			240
{Or	Date <Dt>	[1..1]	Date		240
Or}	DateCode <DtCd>	[1..1]	±		240
	CancellationLimitDate <CxILmtDt>	[0..1]	Date		240
	BuyInReversionDate <BuyInRvrsnDt>	[0..1]	Date		240

8.4.3.1 WarningIndicator <WrngInd>

Presence: [0..1]

Definition: Indicates whether the message is a warning only or a notification.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 436):

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

8.4.3.2 ExpectedBuyInDate <XpctdBuyInDt>

Presence: [1..1]

Definition: Provides the date at which the buy-in will occur.

ExpectedBuyInDate <XpctdBuyInDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		240
Or}	DateCode <DtCd>	[1..1]	±		240

8.4.3.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 433

8.4.3.2.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		352
Or}	Proprietary <Prtry>	[1..1]	±	C5	352

8.4.3.3 CancellationLimitDate <CxILmtDt>

Presence: [0..1]

Definition: Identifies the latest date by which the buy-in operation can be cancelled.

Datatype: "ISODate" on page 433

8.4.3.4 BuyInReversionDate <BuyInRvrsnDt>

Presence: [0..1]

Definition: Identifies the date by which the buy-in operation is reversed by the CCP.

Datatype: "ISODate" on page 433

8.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

Presence: [1..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligation <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		243
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		243
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		243
	DeliveryAccount <DlvryAcct>	[0..1]	±		243
	SafekeepingPlace <SfkpgPlc>	[0..1]			243
{Or	Identification <Id>	[1..1]			244
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		244
	Identification <Id>	[0..1]	Text		244
Or	Country <Ctry>	[1..1]	CodeSet	C6	245
Or	TypeAndIdentification <TpAndId>	[1..1]			245
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		245
	Identification <Id>	[1..1]	IdentifierSet	C4	245
Or}	Proprietary <Prtry>	[1..1]			246
	Identification <Id>	[0..1]	Text		246
	Type <Tp>	[1..1]			246
	Identification <Id>	[1..1]	Text		246
	Issuer <Issr>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]	Text		247
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		247
	ClearingSegment <ClrSgmt>	[0..1]	±		247
	NonClearingMember <NonClrMmb>	[0..1]	±		247
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		248
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C13	248
	TradeDate <TradDt>	[0..1]	Date		249
	DealPrice <DealPric>	[0..1]	±		249
	Quantity <Qty>	[1..1]	±		249
	Depository <Dpstry>	[0..1]	±		250
	RemainingQuantityToBeSettled <RmngQtyToBeSttlD>	[0..1]	±		250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		250
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		250

8.4.4.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 438

8.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 438

8.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 438

8.4.4.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

8.4.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			244
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		244
	Identification <Id>	[0..1]	Text		244
Or	Country <Ctry>	[1..1]	CodeSet	C6	245
Or	TypeAndIdentification <TpAndId>	[1..1]			245
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		245
	Identification <Id>	[1..1]	IdentifierSet	C4	245
Or}	Proprietary <Prtry>	[1..1]			246
	Identification <Id>	[0..1]	Text		246
	Type <Tp>	[1..1]			246
	Identification <Id>	[1..1]	Text		246
	Issuer <Issr>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]	Text		247

8.4.4.5.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		244
	Identification <Id>	[0..1]	Text		244

8.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

8.4.4.5.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

8.4.4.5.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

8.4.4.5.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		245
	Identification <Id>	[1..1]	IdentifierSet	C4	245

8.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

8.4.4.5.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 434

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.

8.4.4.5.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		246
	Type <Tp>	[1..1]			246
	Identification <Id>	[1..1]	Text		246
	Issuer <Issr>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]	Text		247

8.4.4.5.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

8.4.4.5.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Issuer <Issr>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]	Text		247

8.4.4.5.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: ["Exact4AlphaNumericText" on page 437](#)

8.4.4.5.4.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: ["Max35Text" on page 438](#)

8.4.4.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: ["Max35Text" on page 438](#)

8.4.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see ["SecuritiesAccount19" on page 341](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

8.4.4.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice" on page 404](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

8.4.4.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrId>	[0..1]	±		403
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

8.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: "ISODate" on page 433

8.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <OthrId>	[0..*]			357
	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 a ISIN code exist. 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
```

8.4.4.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 433

8.4.4.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		416
	Type <Tp>	[0..1]	CodeSet		417

8.4.4.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

8.4.4.14 Depository <Dpstry>*Presence:* [0..1]*Definition:* Place where settlement of the securities takes place.**Depository <Dpstry>** contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	399
Or	NameAndAddress <NmAndAdr>	[1..1]	±		399
Or}	Country <Ctry>	[1..1]	CodeSet	C5	400

8.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>*Presence:* [0..1]*Definition:* Provides the remaining quantity to be settled.**RemainingQuantityToBeSettled <RmngQtyToBeSttld>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		358

8.4.4.16 SettlementAmount <SttlmAmt>*Presence:* [1..1]*Definition:* Provides the amount to be settled.**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

8.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>*Presence:* [0..1]*Definition:* Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

8.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.008.001.03** **BuyInResponseV03**

9.1 **MessageDefinition Functionality**

Scope

The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The BuyInResponse may be sent in response to the BuyInNotification message. However, the use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

Outline

The BuyInResponseV03 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. BuyInResponseDetails

Provides response details such as a request for delay and the number of days associated to that request.

C. OriginalSettlementObligationDetails

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

D. SupplementaryData

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

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInRspn>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		255
	BuyInResponseDetails <BuyInRspnDtls>	[1..1]			255
	BuyInNotificationIdentification <BuyInNtfctnId>	[1..1]	Text		256
	RequestForDelayIndicator <ReqForDelyInd>	[1..1]	Indicator		256
	NumberOfDays <NbOfDays>	[1..1]	Quantity		256
	InitialQuantity <InitlQty>	[1..1]	±		256
	CoveredQuantity <CvrQty>	[1..1]	±		257
	UncoveredQuantity <UcvrQty>	[1..1]	±		257
	OriginalSettlementObligationDetails <OrgnlStlmOblgtnDtls>	[0..1]			257
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		259
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		259
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		259
	DeliveryAccount <DivryAcct>	[0..1]	±		259
	SafekeepingPlace <SfkpgPlc>	[0..1]			259
{Or	Identification <Id>	[1..1]			260
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		260
	Identification <Id>	[0..1]	Text		260
Or	Country <Ctry>	[1..1]	CodeSet	C5	261
Or	TypeAndIdentification <TpAndId>	[1..1]			261
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		261
	Identification <Id>	[1..1]	IdentifierSet	C4	261
Or}	Proprietary <Prtry>	[1..1]			262
	Identification <Id>	[0..1]	Text		262
	Type <Tp>	[1..1]			262
	Identification <Id>	[1..1]	Text		262
	Issuer <Issr>	[1..1]	Text		263
	SchemeName <SchmeNm>	[0..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSegment <ClrSgmt>	[0..1]	±		263
	NonClearingMember <NonClrMmb>	[0..1]	±		263
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		264
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	264
	TradeDate <TradDt>	[0..1]	Date		265
	DealPrice <DealPric>	[0..1]	±		265
	Quantity <Qty>	[1..1]	±		265
	Depository <Dpstry>	[0..1]	±		266
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		266
	SettlementAmount <SttlmAmt>	[1..1]	±		266
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		266
	SupplementaryData <SplmtryData>	[0..*]	±	C13	267

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 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 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DescriptionPresenceRule

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

C9 DescriptionUsageRule

Description must be used alone as the last resort.

C10 ISINGuideline

When a ISIN code exist. 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 SupplementaryDataRule

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 438

9.4.2 BuyInResponseDetails <BuyInRspnDtls>

Presence: [1..1]

Definition: Provides response details such as a request for delay and the number of days associated to that request.

BuyInResponseDetails <BuyInRspnDtls> contains the following **BuyIn3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BuyInNotificationIdentification <BuyInNtfctnId>	[1..1]	Text		256
	RequestForDelayIndicator <ReqForDelyInd>	[1..1]	Indicator		256
	NumberOfDays <NbOfDays>	[1..1]	Quantity		256
	InitialQuantity <InitlQty>	[1..1]	±		256
	CoveredQuantity <CvrdQty>	[1..1]	±		257
	UncoveredQuantity <UcvrdQty>	[1..1]	±		257

9.4.2.1 BuyInNotificationIdentification <BuyInNtfctnId>

Presence: [1..1]

Definition: Indicates the reference of the BuyInNotification message.

Datatype: "Max35Text" on page 438

9.4.2.2 RequestForDelayIndicator <ReqForDelyInd>

Presence: [1..1]

Definition: Specific continuous net settlement case where the central counterparty can call for buy-in at a date anterior to "theoretical" buy-in date, the clearing member may request a delay.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

9.4.2.3 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Number of days associated to the request for delay.

Datatype: "Number" on page 436

9.4.2.4 InitialQuantity <InitlQty>

Presence: [1..1]

Definition: Buy in quantity called initially by the central counterparty.

InitialQuantity <InitlQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		358

9.4.2.5 CoveredQuantity <CvrdQty>

Presence: [1..1]

Definition: Quantity amount covered by the clearing member after notification.

CoveredQuantity <CvrdQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

9.4.2.6 UncoveredQuantity <UcvrdQty>

Presence: [1..1]

Definition: Quantity amount non covered by the clearing member after notification (this is, new buy in amount to be executed).

UncoveredQuantity <UcvrdQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

9.4.3 OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>

Presence: [0..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		259
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		259
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		259
	DeliveryAccount <DlvryAcct>	[0..1]	±		259
	SafekeepingPlace <SfkpgPlc>	[0..1]			259
{Or	Identification <Id>	[1..1]			260
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		260
	Identification <Id>	[0..1]	Text		260
Or	Country <Ctry>	[1..1]	CodeSet	C5	261
Or	TypeAndIdentification <TpAndId>	[1..1]			261
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		261
	Identification <Id>	[1..1]	IdentifierSet	C4	261
Or}	Proprietary <Prtry>	[1..1]			262
	Identification <Id>	[0..1]	Text		262
	Type <Tp>	[1..1]			262
	Identification <Id>	[1..1]	Text		262
	Issuer <Issr>	[1..1]	Text		263
	SchemeName <SchmeNm>	[0..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		263
	ClearingSegment <ClrSgmt>	[0..1]	±		263
	NonClearingMember <NonClrMmb>	[0..1]	±		263
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		264
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	264
	TradeDate <TradDt>	[0..1]	Date		265
	DealPrice <DealPric>	[0..1]	±		265
	Quantity <Qty>	[1..1]	±		265
	Depository <Dpstry>	[0..1]	±		266
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		266
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		266

9.4.3.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 438

9.4.3.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 438

9.4.3.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 438

9.4.3.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

9.4.3.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			260
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		260
	Identification <Id>	[0..1]	Text		260
Or	Country <Ctry>	[1..1]	CodeSet	C5	261
Or	TypeAndIdentification <TpAndId>	[1..1]			261
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		261
	Identification <Id>	[1..1]	IdentifierSet	C4	261
Or}	Proprietary <Prtry>	[1..1]			262
	Identification <Id>	[0..1]	Text		262
	Type <Tp>	[1..1]			262
	Identification <Id>	[1..1]	Text		262
	Issuer <Issr>	[1..1]	Text		263
	SchemeName <SchmeNm>	[0..1]	Text		263

9.4.3.5.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		260
	Identification <Id>	[0..1]	Text		260

9.4.3.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.4.3.5.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

9.4.3.5.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

9.4.3.5.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		261
	Identification <Id>	[1..1]	IdentifierSet	C4	261

9.4.3.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

9.4.3.5.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 434

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.

9.4.3.5.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		262
	Type <Tp>	[1..1]			262
	Identification <Id>	[1..1]	Text		262
	Issuer <Issr>	[1..1]	Text		263
	SchemeName <SchmeNm>	[0..1]	Text		263

9.4.3.5.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

9.4.3.5.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		262
	Issuer <Issr>	[1..1]	Text		263
	SchemeName <SchmeNm>	[0..1]	Text		263

9.4.3.5.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: ["Exact4AlphaNumericText" on page 437](#)

9.4.3.5.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: ["Max35Text" on page 438](#)

9.4.3.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: ["Max35Text" on page 438](#)

9.4.3.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see ["SecuritiesAccount19" on page 341](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

9.4.3.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice" on page 404](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

9.4.3.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrId>	[0..1]	±		403
	AdditionalInformation <AddtInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

9.4.3.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: "ISODate" on page 433

9.4.3.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <OthrId>	[0..*]			357
	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 a ISIN code exist. 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
```

9.4.3.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 433

9.4.3.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		416
	Type <Tp>	[0..1]	CodeSet		417

9.4.3.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

9.4.3.14 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	399
Or	NameAndAddress <NmAndAdr>	[1..1]	±		399
Or}	Country <Ctry>	[1..1]	CodeSet	C5	400

9.4.3.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

Presence: [0..1]

Definition: Provides the remaining quantity to be settled.

RemainingQuantityToBeSettled <RmngQtyToBeSttld> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		358

9.4.3.16 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

9.4.3.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

Presence: [0..1]

Definition: Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

9.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.009.001.03**

BuyInConfirmationV03

10.1 **MessageDefinition Functionality**

Scope

The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The Buy In Confirmation message is sent by the central counterparty (CCP) to confirm the details of the buy in transaction.

Outline

The BuyInConfirmationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

Provides the identification of the clearing member (individual clearing member or general clearing member).

C. BuyInDetails

Provides the buy-in details.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInConf>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		271
	ClearingMember <ClrMmb>	[1..1]	±		272
	BuyInDetails <BuyInDtls>	[1..1]			272
	BuyInNotificationIdentification <BuyInNtfctnId>	[0..1]	Text		272
	BuyInIdentification <BuyInId>	[1..1]	Text		273
	Date <Dt>	[1..1]	Date		273
	Price <Pric>	[0..1]	±		273
	SecuritiesBuyIn <SciesBuyIn>	[0..1]			273
	Depository <Dpstry>	[1..1]	±		273
	SettlementAmount <StlmAmt>	[1..1]	±		274
	Fees <Fees>	[0..1]	±		274
	RequiredCashCompensation <ReqrdCshCompstn>	[0..1]			274
	SettlementAmount <StlmAmt>	[1..1]	±		275
	Fees <Fees>	[0..1]	±		275
	ValueDate <ValDt>	[0..1]	Date		275
	OriginalSettlementObligation <OrgnlStlmOblgtn>	[0..1]			275
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		277
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		277
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		277
	DeliveryAccount <DlrvyAcct>	[0..1]	±		277
	SafekeepingPlace <SfkpgPlc>	[0..1]			277
{Or	Identification <Id>	[1..1]			278
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		278
	Identification <Id>	[0..1]	Text		278
Or	Country <Ctry>	[1..1]	CodeSet	C5	279
Or	TypeAndIdentification <TpAndId>	[1..1]			279
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		279
	Identification <Id>	[1..1]	IdentifierSet	C4	279

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]			280
	Identification <Id>	[0..1]	Text		280
	Type <Tp>	[1..1]			280
	Identification <Id>	[1..1]	Text		280
	Issuer <Issr>	[1..1]	Text		281
	SchemeName <SchmeNm>	[0..1]	Text		281
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		281
	ClearingSegment <ClrSgmt>	[0..1]	±		281
	NonClearingMember <NonClrMmb>	[0..1]	±		281
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		282
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	282
	TradeDate <TradDt>	[0..1]	Date		283
	DealPrice <DealPric>	[0..1]	±		283
	Quantity <Qty>	[1..1]	±		283
	Depository <Dpstry>	[0..1]	±		284
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		284
	SettlementAmount <SttlmAmt>	[1..1]	±		284
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		284
	SupplementaryData <SplmtryData>	[0..*]	±	C13	285

10.3 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 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DescriptionPresenceRule

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

C9 DescriptionUsageRule

Description must be used alone as the last resort.

C10 ISINGuideline

When a ISIN code exist. 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 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 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 438

10.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

Definition: Provides the identification of the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

10.4.3 BuyInDetails <BuyInDtls>

Presence: [1..1]

Definition: Provides the buy-in details.

BuyInDetails <BuyInDtls> contains the following **BuyIn2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BuyInNotificationIdentification <BuyInNtfctnId>	[0..1]	Text		272
	BuyInIdentification <BuyInId>	[1..1]	Text		273
	Date <Dt>	[1..1]	Date		273
	Price <Pric>	[0..1]	±		273
	SecuritiesBuyIn <SctiesBuyIn>	[0..1]			273
	Depository <Dpstry>	[1..1]	±		273
	SettlementAmount <SttlmAmt>	[1..1]	±		274
	Fees <Fees>	[0..1]	±		274
	RequiredCashCompensation <ReqrdCshCompstn>	[0..1]			274
	SettlementAmount <SttlmAmt>	[1..1]	±		275
	Fees <Fees>	[0..1]	±		275
	ValueDate <ValDt>	[0..1]	Date		275

10.4.3.1 BuyInNotificationIdentification <BuyInNtfctnId>

Presence: [0..1]

Definition: Indicates the reference of the BuyInNotification message.

Datatype: "Max35Text" on page 438

10.4.3.2 BuyInIdentification <BuyInId>

Presence: [1..1]

Definition: Indicates the reference id of the buy in.

Datatype: "Max35Text" on page 438

10.4.3.3 Date <Dt>

Presence: [1..1]

Definition: Provides the date at which the buy occurred.

Datatype: "ISODate" on page 433

10.4.3.4 Price <Pric>

Presence: [0..1]

Definition: Provides the price of the buy-in.

Price <Pric> contains the following elements (see "Price4" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		416
	Type <Tp>	[0..1]	CodeSet		417

10.4.3.5 SecuritiesBuyIn <SctiesBuyIn>

Presence: [0..1]

Definition: Specifies the elements related to the securities that the central counterparty had to buy in the context of the buy-in process.

SecuritiesBuyIn <SctiesBuyIn> contains the following **SecuritiesCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		273
	SettlementAmount <SttlmAmt>	[1..1]	±		274
	Fees <Fees>	[0..1]	±		274

10.4.3.5.1 Depository <Dpstry>

Presence: [1..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	399
Or	NameAndAddress <NmAndAdr>	[1..1]	±		399
Or}	Country <Ctry>	[1..1]	CodeSet	C5	400

10.4.3.5.2 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the total amount of money to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

10.4.3.5.3 Fees <Fees>

Presence: [0..1]

Definition: Amount of money related to the fees for the securities compensation.

Fees <Fees> contains the following elements (see "[AmountAndDirection20](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

10.4.3.6 RequiredCashCompensation <ReqrdCshCompstn>

Presence: [0..1]

Definition: Provides details about the cash compensation required, in case the central counterparty could not buy the securities to cover the trade(s) that failed.

RequiredCashCompensation <ReqrdCshCompstn> contains the following **CashCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		275
	Fees <Fees>	[0..1]	±		275
	ValueDate <ValDt>	[0..1]	Date		275

10.4.3.6.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the original amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

10.4.3.6.2 Fees <Fees>

Presence: [0..1]

Definition: Amount of fees linked to the cash compensation process.

Fees <Fees> contains the following elements (see "[AmountAndDirection20](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

10.4.3.6.3 ValueDate <ValDt>

Presence: [0..1]

Definition: Indicates the value date of the cash compensation.

Datatype: "[ISODate](#)" on page 433

10.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

Presence: [0..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligation <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		277
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		277
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		277
	DeliveryAccount <DlvryAcct>	[0..1]	±		277
	SafekeepingPlace <SfkpgPlc>	[0..1]			277
{Or	Identification <Id>	[1..1]			278
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		278
	Identification <Id>	[0..1]	Text		278
Or	Country <Ctry>	[1..1]	CodeSet	C5	279
Or	TypeAndIdentification <TpAndId>	[1..1]			279
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		279
	Identification <Id>	[1..1]	IdentifierSet	C4	279
Or}	Proprietary <Prtry>	[1..1]			280
	Identification <Id>	[0..1]	Text		280
	Type <Tp>	[1..1]			280
	Identification <Id>	[1..1]	Text		280
	Issuer <Issr>	[1..1]	Text		281
	SchemeName <SchmeNm>	[0..1]	Text		281
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		281
	ClearingSegment <ClrSgmt>	[0..1]	±		281
	NonClearingMember <NonClrMmb>	[0..1]	±		281
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		282
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	282
	TradeDate <TradDt>	[0..1]	Date		283
	DealPrice <DealPric>	[0..1]	±		283
	Quantity <Qty>	[1..1]	±		283
	Depository <Dpstry>	[0..1]	±		284
	RemainingQuantityToBeSettled <RmngQtyToBeSttlD>	[0..1]	±		284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		284
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		284

10.4.4.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 438

10.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 438

10.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 438

10.4.4.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

10.4.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			278
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		278
	Identification <Id>	[0..1]	Text		278
Or	Country <Ctry>	[1..1]	CodeSet	C5	279
Or	TypeAndIdentification <TpAndId>	[1..1]			279
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		279
	Identification <Id>	[1..1]	IdentifierSet	C4	279
Or}	Proprietary <Prtry>	[1..1]			280
	Identification <Id>	[0..1]	Text		280
	Type <Tp>	[1..1]			280
	Identification <Id>	[1..1]	Text		280
	Issuer <Issr>	[1..1]	Text		281
	SchemeName <SchmeNm>	[0..1]	Text		281

10.4.4.5.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		278
	Identification <Id>	[0..1]	Text		278

10.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 429

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

10.4.4.5.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 438

10.4.4.5.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

10.4.4.5.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		279
	Identification <Id>	[1..1]	IdentifierSet	C4	279

10.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

10.4.4.5.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 434

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.

10.4.4.5.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		280
	Type <Tp>	[1..1]			280
	Identification <Id>	[1..1]	Text		280
	Issuer <Issr>	[1..1]	Text		281
	SchemeName <SchmeNm>	[0..1]	Text		281

10.4.4.5.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

10.4.4.5.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		280
	Issuer <Issr>	[1..1]	Text		281
	SchemeName <SchmeNm>	[0..1]	Text		281

10.4.4.5.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: ["Exact4AlphaNumericText" on page 437](#)

10.4.4.5.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: ["Max35Text" on page 438](#)

10.4.4.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: ["Max35Text" on page 438](#)

10.4.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see ["SecuritiesAccount19" on page 341](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

10.4.4.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows clearing member firm to segregate flows coming from clearing counterparty's clearing system. Indeed, clearing member firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice" on page 404](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

10.4.4.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrId>	[0..1]	±		403
	AdditionalInformation <AddtInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

10.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: "ISODate" on page 433

10.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <OthrId>	[0..*]			357
	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 a ISIN code exist. 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
```

10.4.4.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 433

10.4.4.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		416
	Type <Tp>	[0..1]	CodeSet		417

10.4.4.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

10.4.4.14 Depository <Dpstry>*Presence:* [0..1]*Definition:* Place where settlement of the securities takes place.**Depository <Dpstry>** contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	399
Or	NameAndAddress <NmAndAdr>	[1..1]	±		399
Or}	Country <Ctry>	[1..1]	CodeSet	C5	400

10.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>*Presence:* [0..1]*Definition:* Provides the remaining quantity to be settled.**RemainingQuantityToBeSettled <RmngQtyToBeSttld>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		358

10.4.4.16 SettlementAmount <SttlmAmt>*Presence:* [1..1]*Definition:* Provides the amount to be settled.**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

10.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>*Presence:* [0..1]*Definition:* Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

10.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 **secl.010.001.04**

SettlementObligationReportV04

11.1 **MessageDefinition Functionality**

Scope

The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The SettlementObligationReport message may also be sent to a third party processing the settlement obligation(s) on behalf of more than one clearing member.

The Settlement Obligation Report message is provided per delivery account and per instrument. The report can be provided for one specific delivering party or one specific receiving party. It can also be generated per non clearing member.

Outline

The SettlementObligationReportV04 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ReportParameters

Provides details about the report such as the report identification, the creation date and time.

B. Pagination

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

C. ClearingMember

Provides the identification of the clearing member (individual clearing member or general clearing member).

D. ClearingSegment

Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

E. DeliveryAccount

Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

F. ReportDetails

Provides details on the settlement obligation report.

G. SettlementParties

Provides details about the receiving parties involved in the settlement chain.

H. SupplementaryData

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SttlmOblgtnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			293
	ReportIdentification <RptId>	[1..1]	Text		294
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		294
	Pagination <Pgntn>	[1..1]	±		294
	ClearingMember <ClrMmb>	[0..1]	±		294
	ClearingSegment <ClrSgmt>	[0..1]	±		295
	DeliveryAccount <DlvryAcct>	[0..1]	±		295
	ReportDetails <RptDtls>	[1..*]			295
	NonClearingMember <NonClrMmb>	[0..*]	±		299
	SettlementObligationDetails <SttlmOblgtnDtls>	[1..*]			299
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		303
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C17	303
	IntendedSettlementDate <IntndddSttlmDt>	[1..1]	±		304
	Quantity <Qty>	[1..1]	±		304
	SettlementAmount <SttlmAmt>	[1..1]	±		304
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C16	305
	TradeDate <TradDt>	[0..1]			305
{Or	Date <Dt>	[1..1]	Date		305
Or}	DateCode <DtCd>	[1..1]	CodeSet		306
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		306
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		306
	SafekeepingPlace <SfkpgPlc>	[0..1]			306
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		307
Or	Country <Ctry>	[1..1]	CodeSet	C5	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	308
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]	±		309
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		309
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		310
	Payment <Pmt>	[1..1]	CodeSet		310
	SettlementParties <SttlmPties>	[0..1]			310
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C8	312
	Depository <Dpstry>	[1..1]	±		313
	Party1 <Pty1>	[1..1]			314
	PartyIdentification <PtyId>	[1..1]	±		314
	AccountIdentification <AcctId>	[0..1]	Text		315
	ProcessingIdentification <PrctlId>	[0..1]	Text		315
	ProcessingDate <PrctlDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316
	Party2 <Pty2>	[0..1]			317
	PartyIdentification <PtyId>	[1..1]	±		317
	AccountIdentification <AcctId>	[0..1]	Text		318
	ProcessingIdentification <PrctlId>	[0..1]	Text		318
	ProcessingDate <PrctlDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		320
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C9	320
	Depository <Dpstry>	[1..1]	±		321
	Party1 <Pty1>	[1..1]			322
	PartyIdentification <Ptyld>	[1..1]	±		322
	AccountIdentification <Acctld>	[0..1]	Text		323
	ProcessingIdentification <Prcgld>	[0..1]	Text		323
	ProcessingDate <PrcgDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323
	Identification <ld>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	PartyIdentification <Ptyld>	[1..1]	±		325
	AccountIdentification <Acctld>	[0..1]	Text		326
	ProcessingIdentification <Prcgld>	[0..1]	Text		326
	ProcessingDate <PrcgDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <ld>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		328
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			328
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnld>	[0..1]	Text		329
	ObligationType <OblgtnTp>	[0..1]			329
{Or	Code <Cd>	[1..1]	CodeSet		330
Or}	Proprietary <Prtry>	[1..1]	±		330
	Description <Desc>	[0..1]	Text		330
	TradeDate <TradDt>	[0..1]	Date		330

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		330
	NetPositionPrice <NetPosPric>	[0..1]	±		331
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C19	331
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	SettlementDate <SttlmDt>	[1..1]	Date		332
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		332
	Payment <Pmt>	[1..1]	CodeSet		332
	References <Refs>	[0..1]			332
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]			332
{Or	TradeLegNotificationIdentification <TradLegNtfctnId>	[1..1]	Text		333
Or}	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		333
	NetPositionIdentification <NetPosId>	[0..1]	Text		333
	SettlementParties <SttlmPties>	[0..1]			333
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C10	334
	Depository <Dpstry>	[1..1]	±		334
	Party1 <Pty1>	[1..1]	±		335
	Party2 <Pty2>	[0..1]	±		335
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		336
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C11	336
	Depository <Dpstry>	[1..1]	±		337
	Party1 <Pty1>	[1..1]	±		337
	Party2 <Pty2>	[0..1]	±		337
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		338
	SupplementaryData <SplmtryData>	[0..*]	±	C18	338

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 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 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C4 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.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C9 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C10 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C11 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

C12 DescriptionPresenceRule

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

C13 DescriptionUsageRule

Description must be used alone as the last resort.

C14 ISINGuideline

When a ISIN code exist. It is strongly recommended that the ISIN be used.

C15 ISINPresenceRule

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

C16 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C17 OtherIdentificationPresenceRule

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

C18 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.

C19 ValidationByTable

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides details about the report such as the report identification, the creation date and time.

ReportParameters <RptParams> contains the following **ReportParameters8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		294
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		294

11.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 438

11.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date and time of the report.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

11.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

11.4.3 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Provides the identification of the clearing member (individual clearing member or general clearing member).

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

11.4.4 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

Note: This field allows Clearing Member Firm to segregate flows coming from clearing counterparty's clearing system. Indeed, Clearing Member Firms receive messages from the same system (same sender) and this field allows them to know if the message is related to equities or derivatives.

ClearingSegment <ClrSgmt> contains one of the following elements (see "[PartyIdentification253Choice](#)" on page 405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		405

11.4.5 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

11.4.6 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides details on the settlement obligation report.

ReportDetails <RptDtls> contains the following **Report7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonClearingMember <NonClrMmb>	[0..*]	±		299
	SettlementObligationDetails <SttlmOblgtnDtls>	[1..*]			299
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		303
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C17	303
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		304
	Quantity <Qty>	[1..1]	±		304
	SettlementAmount <SttlmAmt>	[1..1]	±		304
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C16	305
	TradeDate <TradDt>	[0..1]			305
{Or	Date <Dt>	[1..1]	Date		305
Or}	DateCode <DtCd>	[1..1]	CodeSet		306
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		306
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		306
	SafekeepingPlace <SfkpgPlc>	[0..1]			306
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		307
Or	Country <Ctry>	[1..1]	CodeSet	C5	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	308
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]	±		309
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		309
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		310
	Payment <Pmt>	[1..1]	CodeSet		310
	SettlementParties <SttlmPties>	[0..1]			310
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C8	312

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		313
	Party1 <Pty1>	[1..1]			314
	PartyIdentification <Ptyld>	[1..1]	±		314
	AccountIdentification <Acctld>	[0..1]	Text		315
	ProcessingIdentification <Prcgld>	[0..1]	Text		315
	ProcessingDate <PrcgDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <ld>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316
	Party2 <Pty2>	[0..1]			317
	PartyIdentification <Ptyld>	[1..1]	±		317
	AccountIdentification <Acctld>	[0..1]	Text		318
	ProcessingIdentification <Prcgld>	[0..1]	Text		318
	ProcessingDate <PrcgDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <ld>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		320
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C9	320
	Depository <Dpstry>	[1..1]	±		321
	Party1 <Pty1>	[1..1]			322
	PartyIdentification <Ptyld>	[1..1]	±		322
	AccountIdentification <Acctld>	[0..1]	Text		323
	ProcessingIdentification <Prcgld>	[0..1]	Text		323
	ProcessingDate <PrcgDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323
	Identification <ld>	[1..1]	±		324

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	PartyIdentification <PtyId>	[1..1]	±		325
	AccountIdentification <AcctId>	[0..1]	Text		326
	ProcessingIdentification <PrcgId>	[0..1]	Text		326
	ProcessingDate <PrcgDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <Id>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		328
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			328
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		329
	ObligationType <OblgtnTp>	[0..1]			329
{Or	Code <Cd>	[1..1]	CodeSet		330
Or}	Proprietary <Prtry>	[1..1]	±		330
	Description <Desc>	[0..1]	Text		330
	TradeDate <TradDt>	[0..1]	Date		330
	Quantity <Qty>	[1..1]	±		330
	NetPositionPrice <NetPosPric>	[0..1]	±		331
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C19	331
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	SettlementDate <SttlmDt>	[1..1]	Date		332
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		332
	Payment <Pmt>	[1..1]	CodeSet		332
	References <Refs>	[0..1]			332
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]			332

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeLegNotificationIdentification <TradLegNtfctnlId>	[1..1]	Text		333
Or}	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		333
	NetPositionIdentification <NetPosId>	[0..1]	Text		333

11.4.6.1 NonClearingMember <NonClrMmb>

Presence: [0..*]

Definition: Provides the identification for the non-clearing member. This is mandatory if the clearing member identification equals a general clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount227" on page 408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrnId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

11.4.6.2 SettlementObligationDetails <SttlmOblgtnDtls>

Presence: [1..*]

Definition: Provides information about the settlement obligation details.

SettlementObligationDetails <SttlmOblgtnDtls> contains the following **SettlementObligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		303
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C17	303
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		304
	Quantity <Qty>	[1..1]	±		304
	SettlementAmount <SttlmAmt>	[1..1]	±		304
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C16	305
	TradeDate <TradDt>	[0..1]			305
{Or	Date <Dt>	[1..1]	Date		305
Or}	DateCode <DtCd>	[1..1]	CodeSet		306
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		306
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		306
	SafekeepingPlace <SfkpgPlc>	[0..1]			306
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		307
Or	Country <Ctry>	[1..1]	CodeSet	C5	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	308
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]	±		309
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		309
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		310
	Payment <Pmt>	[1..1]	CodeSet		310
	SettlementParties <SttlmPties>	[0..1]			310
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C8	312
	Depository <Dpstry>	[1..1]	±		313

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party1 <Pty1>	[1..1]			314
	PartyIdentification <PtyId>	[1..1]	±		314
	AccountIdentification <AcctId>	[0..1]	Text		315
	ProcessingIdentification <PrctlId>	[0..1]	Text		315
	ProcessingDate <PrctlDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316
	Party2 <Pty2>	[0..1]			317
	PartyIdentification <PtyId>	[1..1]	±		317
	AccountIdentification <AcctId>	[0..1]	Text		318
	ProcessingIdentification <PrctlId>	[0..1]	Text		318
	ProcessingDate <PrctlDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		320
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C9	320
	Depository <Dpstry>	[1..1]	±		321
	Party1 <Pty1>	[1..1]			322
	PartyIdentification <PtyId>	[1..1]	±		322
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrctlId>	[0..1]	Text		323
	ProcessingDate <PrctlDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323
	Identification <Id>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	PartyIdentification <Ptyld>	[1..1]	±		325
	AccountIdentification <Acctld>	[0..1]	Text		326
	ProcessingIdentification <Prcgld>	[0..1]	Text		326
	ProcessingDate <PrcgDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <ld>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		328
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			328
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnld>	[0..1]	Text		329
	ObligationType <OblgtnTp>	[0..1]			329
{Or	Code <Cd>	[1..1]	CodeSet		330
Or}	Proprietary <Prtry>	[1..1]	±		330
	Description <Desc>	[0..1]	Text		330
	TradeDate <TradDt>	[0..1]	Date		330
	Quantity <Qty>	[1..1]	±		330
	NetPositionPrice <NetPosPric>	[0..1]	±		331
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C19	331
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	SettlementDate <SttlmDt>	[1..1]	Date		332
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		332
	Payment <Pmt>	[1..1]	CodeSet		332
	References <Refs>	[0..1]			332
	TradeLegNotificationIdentification <TradLegNtfctnld>	[0..*]			332
{Or	TradeLegNotificationIdentification <TradLegNtfctnld>	[1..1]	Text		333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		333
	NetPositionIdentification <NetPosId>	[0..1]	Text		333

11.4.6.2.1 SettlementObligationIdentification <SttlmOblgtnd>

Presence: [1..1]

Definition: Provides the identification of the settlement obligation.

Datatype: "Max35Text" on page 438

11.4.6.2.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C12 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification48" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <OthrlId>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

11.4.6.2.3 IntendedSettlementDate <IntnDdtStlmDt>

Presence: [1..1]

Definition: Intended settlement date of the position.

IntendedSettlementDate <IntnDdtStlmDt> contains one of the following elements (see "DateFormat65Choice" on page 351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		351
Or}	DateCode <DtCd>	[1..1]			351
{Or	Code <Cd>	[1..1]	CodeSet		351
Or}	Proprietary <Prtry>	[1..1]	±		352

11.4.6.2.4 Quantity <Qty>

Presence: [1..1]

Definition: Specifies the quantity related to the settlement obligation.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsDVal>	[1..1]	Amount		358

11.4.6.2.5 SettlementAmount <StlmAmt>

Presence: [1..1]

Definition: Provides the total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

11.4.6.2.6 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: [C16 "MarketTypeAndIdentificationRule"](#)

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[MarketIdentification84](#)" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

11.4.6.2.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

TradeDate <TradDt> contains one of the following **TradeDate3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		305
Or}	DateCode <DtCd>	[1..1]	CodeSet		306

11.4.6.2.7.1 Date <Dt>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "ISODate" on page 433

11.4.6.2.7.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

Datatype: "DateType1Code" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

11.4.6.2.8 TradingCapacity <TradG Cpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of seller.

Datatype: "TradingCapacity5Code" on page 432

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

11.4.6.2.9 ClearingAccountType <ClrAcctTp>

Presence: [0..1]

Definition: Specifies the clearing account type.

Datatype: "ClearingAccountType1Code" on page 422

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

11.4.6.2.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		307
Or	Country <Ctry>	[1..1]	CodeSet	C5	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	308
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]	±		309

11.4.6.2.10.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		307

11.4.6.2.10.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: ["SafekeepingPlace3Code" on page 429](#)

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

11.4.6.2.10.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: ["Max35Text" on page 438](#)

11.4.6.2.10.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

11.4.6.2.10.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	308

11.4.6.2.10.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 429

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

11.4.6.2.10.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

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.

11.4.6.2.10.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following **GenericIdentification189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]	±		309

11.4.6.2.10.4.1 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "Max35Text" on page 438

11.4.6.2.10.4.2 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

11.4.6.2.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

11.4.6.2.12 SecuritiesMovementType <SciesMvmntTp>

Presence: [0..1]

Definition: Indicates if the obligation will result in a receive or a delivery of securities.

Datatype: "ReceiveDelivery1Code" on page 428

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.2.13 Payment <Pmt>

Presence: [1..1]

Definition: Specifies the amount to be paid under a specific obligation.

Datatype: "DeliveryReceiptType2Code" on page 424

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.2.14 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on the parties that are part of the settlement chain.

SettlementParties <SttlmPties> contains one of the following **SettlementParties38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C8	312
	Depository <Dpstry>	[1..1]	±		313
	Party1 <Pty1>	[1..1]			314
	PartyIdentification <PtyId>	[1..1]	±		314
	AccountIdentification <AcctId>	[0..1]	Text		315
	ProcessingIdentification <PrcgId>	[0..1]	Text		315
	ProcessingDate <PrcgDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316
	Party2 <Pty2>	[0..1]			317
	PartyIdentification <PtyId>	[1..1]	±		317
	AccountIdentification <AcctId>	[0..1]	Text		318
	ProcessingIdentification <PrcgId>	[0..1]	Text		318
	ProcessingDate <PrcgDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		320
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C9	320
	Depository <Dpstry>	[1..1]	±		321
	Party1 <Pty1>	[1..1]			322
	PartyIdentification <PtyId>	[1..1]	±		322
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		323
	ProcessingDate <PrcgDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	PartyIdentification <PtyId>	[1..1]	±		325
	AccountIdentification <AcctId>	[0..1]	Text		326
	ProcessingIdentification <PrctlId>	[0..1]	Text		326
	ProcessingDate <PrctlDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <Id>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		328

11.4.6.2.14.1 DeliveringSettlementParties <DivrgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C8 "DepositoryGuideline"

DeliveringSettlementParties <DlvrSttlmPties> contains the following **DeliveringPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		313
	Party1 <Pty1>	[1..1]			314
	PartyIdentification <PtyId>	[1..1]	±		314
	AccountIdentification <AcctId>	[0..1]	Text		315
	ProcessingIdentification <PrcgId>	[0..1]	Text		315
	ProcessingDate <PrcgDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316
	Party2 <Pty2>	[0..1]			317
	PartyIdentification <PtyId>	[1..1]	±		317
	AccountIdentification <AcctId>	[0..1]	Text		318
	ProcessingIdentification <PrcgId>	[0..1]	Text		318
	ProcessingDate <PrcgDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		320

Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

11.4.6.2.14.1.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

11.4.6.2.14.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		314
	AccountIdentification <AcctId>	[0..1]	Text		315
	ProcessingIdentification <PrcgId>	[0..1]	Text		315
	ProcessingDate <PrcgDt>	[0..1]	±		315
	SubAccount <SubAcct>	[0..1]			315
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316
	ContactPerson <CtctPrsn>	[0..1]	±		316

11.4.6.2.14.1.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

11.4.6.2.14.1.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

11.4.6.2.14.1.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		316
	Name <Nm>	[0..1]	Text		316
	Characteristic <Chrtc>	[0..1]	Text		316

11.4.6.2.14.1.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

11.4.6.2.14.1.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

11.4.6.2.14.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		317
	AccountIdentification <AcctId>	[0..1]	Text		318
	ProcessingIdentification <PrctlId>	[0..1]	Text		318
	ProcessingDate <PrctlDt>	[0..1]	±		318
	SubAccount <SubAcct>	[0..1]			318
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319
	ContactPerson <CtctPrsn>	[0..1]	±		319

11.4.6.2.14.1.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

11.4.6.2.14.1.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

11.4.6.2.14.1.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		319
	Name <Nm>	[0..1]	Text		319
	Characteristic <Chrtc>	[0..1]	Text		319

11.4.6.2.14.1.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

11.4.6.2.14.1.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.1.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

11.4.6.2.14.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: [C9 "DepositoryGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		321
	Party1 <Pty1>	[1..1]			322
	PartyIdentification <PtyId>	[1..1]	±		322
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		323
	ProcessingDate <PrcgDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323
	Identification <Id>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324
	Party2 <Pty2>	[0..1]			325
	PartyIdentification <PtyId>	[1..1]	±		325
	AccountIdentification <AcctId>	[0..1]	Text		326
	ProcessingIdentification <PrcgId>	[0..1]	Text		326
	ProcessingDate <PrcgDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <Id>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		328

Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

11.4.6.2.14.2.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification255Choice" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

11.4.6.2.14.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		322
	AccountIdentification <AcctId>	[0..1]	Text		323
	ProcessingIdentification <PrcgId>	[0..1]	Text		323
	ProcessingDate <PrcgDt>	[0..1]	±		323
	SubAccount <SubAcct>	[0..1]			323
	Identification <Id>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324
	ContactPerson <CtctPrsn>	[0..1]	±		324

11.4.6.2.14.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

11.4.6.2.14.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

11.4.6.2.14.2.2.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		324
	Name <Nm>	[0..1]	Text		324
	Characteristic <Chrtc>	[0..1]	Text		324

11.4.6.2.14.2.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

11.4.6.2.14.2.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.2.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

11.4.6.2.14.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount229** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		325
	AccountIdentification <AcctId>	[0..1]	Text		326
	ProcessingIdentification <PrctlId>	[0..1]	Text		326
	ProcessingDate <PrcgDt>	[0..1]	±		326
	SubAccount <SubAcct>	[0..1]			326
	Identification <Id>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327
	ContactPerson <CtctPrsn>	[0..1]	±		327

11.4.6.2.14.2.3.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

11.4.6.2.14.2.3.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

11.4.6.2.14.2.3.5 SubAccount <SubAcct>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccount <SubAcct> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		327
	Name <Nm>	[0..1]	Text		327
	Characteristic <Chrtc>	[0..1]	Text		327

11.4.6.2.14.2.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

11.4.6.2.14.2.3.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.14.2.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

11.4.6.2.14.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

11.4.6.2.15 AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>

Presence: [0..*]

Definition: Provides additional information about the settlement obligation details.

AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls> contains the following **SettlementObligation10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		329
	ObligationType <OblgtnTp>	[0..1]			329
{Or	Code <Cd>	[1..1]	CodeSet		330
Or}	Proprietary <Prtry>	[1..1]	±		330
	Description <Desc>	[0..1]	Text		330
	TradeDate <TradDt>	[0..1]	Date		330
	Quantity <Qty>	[1..1]	±		330
	NetPositionPrice <NetPosPric>	[0..1]	±		331
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C19	331
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	SettlementDate <SttlmDt>	[1..1]	Date		332
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		332
	Payment <Pmt>	[1..1]	CodeSet		332
	References <Refs>	[0..1]			332
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]			332
{Or	TradeLegNotificationIdentification <TradLegNtfctnId>	[1..1]	Text		333
Or}	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		333
	NetPositionIdentification <NetPosId>	[0..1]	Text		333

11.4.6.2.15.1 RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>

Presence: [0..1]

Definition: Provides the identification of an existing obligation that is linked to the new obligation.

Datatype: "Max35Text" on page 438

11.4.6.2.15.2 ObligationType <OblgtnTp>

Presence: [0..1]

Definition: Indicates the type of the obligation.

ObligationType <OblgtnTp> contains one of the following **ObligationType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		330
Or}	Proprietary <Prtry>	[1..1]	±		330

11.4.6.2.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Indicates the type of the obligation using a code.

Datatype: "ObligationType1Code" on page 427

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

11.4.6.2.15.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates the type of the obligation using a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

11.4.6.2.15.3 Description <Desc>

Presence: [0..1]

Definition: Provides additional information related to the linked obligation.

Datatype: "Max35Text" on page 438

11.4.6.2.15.4 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the original trade date.

Datatype: "ISODate" on page 433

11.4.6.2.15.5 Quantity <Qty>

Presence: [1..1]

Definition: Specifies the quantity related to the settlement obligation.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

11.4.6.2.15.6 NetPositionPrice <NetPosPric>

Presence: [0..1]

Definition: Provides the price applied to that net position.

NetPositionPrice <NetPosPric> contains the following elements (see "[Price14](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

11.4.6.2.15.7 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C19 "[ValidationByTable](#)"

Datatype: "[CurrencyCode](#)" on page 423

Constraints

- **ValidationByTable**

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

11.4.6.2.15.8 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

11.4.6.2.15.9 SettlementDate <SttlmDt>*Presence:* [1..1]*Definition:* Provides the contractual settlement date.*Datatype:* "ISODate" on page 433**11.4.6.2.15.10 SecuritiesMovementType <SciesMvmntTp>***Presence:* [1..1]*Definition:* Indicates if the obligation will result in a receive or a delivery of securities.*Datatype:* "ReceiveDelivery1Code" on page 428

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.2.15.11 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled.*Datatype:* "DeliveryReceiptType2Code" on page 424

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.2.15.12 References <Refs>*Presence:* [0..1]*Definition:* Provides the references of the underlying trade leg(s) and/or the reference to the related net position message.**References <Refs>** contains the following **Reference24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]			332
{Or	TradeLegNotificationIdentification <TradLegNtfctnId>	[1..1]	Text		333
Or}	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		333
	NetPositionIdentification <NetPosId>	[0..1]	Text		333

11.4.6.2.15.12.1 TradeLegNotificationIdentification <TradLegNtfctnId>*Presence:* [0..*]

Definition: Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

TradeLegNotificationIdentification <TradLegNtfctnId> contains one of the following **TradeLegNotificationIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeLegNotificationIdentification <TradLegNtfctnId>	[1..1]	Text		333
Or}	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		333

11.4.6.2.15.12.1.1 TradeLegNotificationIdentification <TradLegNtfctnId>

Presence: [1..1]

Definition: Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

Datatype: "Max35Text" on page 438

11.4.6.2.15.12.1.2 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "UTIIdentifier" on page 436

11.4.6.2.15.12.2 NetPositionIdentification <NetPosId>

Presence: [0..1]

Definition: After netting, reference that is common to a net transaction to settle and all its underlying trades.

Datatype: "Max35Text" on page 438

11.4.7 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details about the receiving parties involved in the settlement chain.

SettlementParties <SttlmPties> contains one of the following **SettlementParties37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C10	334
	Depository <Dpstry>	[1..1]	±		334
	Party1 <Pty1>	[1..1]	±		335
	Party2 <Pty2>	[0..1]	±		335
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		336
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C11	336
	Depository <Dpstry>	[1..1]	±		337
	Party1 <Pty1>	[1..1]	±		337
	Party2 <Pty2>	[0..1]	±		337
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		338

11.4.7.1 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C10 "DepositoryGuideline"

DeliveringSettlementParties <DlvrSttlmPties> contains the following **DeliveringPartiesAndAccount21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		334
	Party1 <Pty1>	[1..1]	±		335
	Party2 <Pty2>	[0..1]	±		335
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		336

Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

11.4.7.1.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification255Choice](#)" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

11.4.7.1.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount228](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		395
	ProcessingDate <PrcgDt>	[0..1]	±		395
	SubAccountDetails <SubAcctDtls>	[0..1]			396
	Identification <Id>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396
	ContactPerson <CtctPrsn>	[0..1]	±		397

11.4.7.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount228](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		395
	ProcessingDate <PrcgDt>	[0..1]	±		395
	SubAccountDetails <SubAcctDtls>	[0..1]			396
	Identification <Id>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396
	ContactPerson <CtctPrsn>	[0..1]	±		397

11.4.7.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

11.4.7.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: [C11 "DepositoryGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		337
	Party1 <Pty1>	[1..1]	±		337
	Party2 <Pty2>	[0..1]	±		337
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		338

Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

11.4.7.2.1 Depository <Dpstry>

Presence: [1..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification255Choice](#)" on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

11.4.7.2.2 Party1 <Pty1>

Presence: [1..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount228](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		395
	ProcessingDate <PrcgDt>	[0..1]	±		395
	SubAccountDetails <SubAcctDtls>	[0..1]			396
	Identification <Id>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396
	ContactPerson <CtctPrsn>	[0..1]	±		397

11.4.7.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount228](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		395
	ProcessingDate <PrcgDt>	[0..1]	±		395
	SubAccountDetails <SubAcctDtls>	[0..1]			396
	Identification <Id>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396
	ContactPerson <CtctPrsn>	[0..1]	±		397

11.4.7.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "[Max35Text](#)" on page 438

11.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C18 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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 Message Items Types

12.1 MessageComponents

12.1.1 Account

12.1.1.1 SecuritiesAccount18

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

12.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 438

12.1.1.1.2 Type <Tp>

Presence: [1..1]

Definition: Specifies if the account is a House, a Client or a Liquidity Provider (Market Maker) account.

Datatype: "ClearingAccountType1Code" on page 422

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

12.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 439

12.1.1.2 GenericAccountIdentification1

Definition: Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		340
	SchemeName <SchmeNm>	[0..1]			340
{Or	Code <Cd>	[1..1]	CodeSet		340
Or}	Proprietary <Prtry>	[1..1]	Text		340
	Issuer <Issr>	[0..1]	Text		340

12.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max34Text" on page 438

12.1.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		340
Or}	Proprietary <Prtry>	[1..1]	Text		340

12.1.1.2.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalAccountIdentification1Code" on page 424

12.1.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max35Text" on page 438

12.1.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 438

12.1.1.3 SecuritiesAccount19

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		341
	Type <Tp>	[0..1]	±		341
	Name <Nm>	[0..1]	Text		341

12.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 438

12.1.1.3.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.1.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 439

12.1.2 Account Identification

12.1.2.1 AccountIdentification26

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

12.1.2.1.1 Proprietary <Prtry>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		342

12.1.2.1.1.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 438

12.1.2.2 AccountIdentification4Choice

Definition: Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	342
Or}	Other <Othr>	[1..1]	±		342

12.1.2.2.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C8 "IBAN"

Datatype: "IBAN2007Identifier" on page 434

Constraints• **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

12.1.2.2.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an account, as assigned by the account servicer, using an identification scheme.

Other <Othr> contains the following elements (see "[GenericAccountIdentification1](#)" on page 340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		340
	SchemeName <SchmeNm>	[0..1]			340
{Or	Code <Cd>	[1..1]	CodeSet		340
Or}	Proprietary <Prtry>	[1..1]	Text		340
	Issuer <Issr>	[0..1]	Text		340

12.1.3 Amount

12.1.3.1 AmountAndDirection21

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

12.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 420

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.

12.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode"](#) on page 423

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

12.1.3.2 AmountAndDirection20

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

12.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C6 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount" on page 420](#)

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.

12.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode" on page 423](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

12.1.3.3 AmountAndDirection27

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	345
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		345
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	345
	ForeignExchangeDetails <FXDtls>	[0..1]	±		346

12.1.3.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.3.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 423

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

12.1.3.3.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 420

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.

12.1.3.3.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms17](#)" on page 349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	350
	ExchangeRate <XchgRate>	[1..1]	Rate		350
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C7	350

12.1.4 Collateral**12.1.4.1 Collateral3**

Definition: Provides the current and market value of the collateral held.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	346
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	347
	CollateralType <CollTp>	[1..1]	CodeSet		347

12.1.4.1.1 PostHaircutValue <PstHrcutVal>

Presence: [1..1]

Definition: Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.4.1.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Value of the underlying collateral (cash, securities, LoC) based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.4.1.3 CollateralType <CollTp>

Presence: [1..1]

Definition: Provides the type of collateral, such as securities or cash.

Datatype: "CollateralType2Code" on page 423

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

12.1.4.2 Collateral6

Definition: Provides the current and market value of the collateral held.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	348
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	348
	CollateralType <CollTp>	[1..1]	CodeSet		349

12.1.4.2.1 PostHaircutValue <PstHrcutVal>

Presence: [1..1]

Definition: Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.4.2.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Value of the underlying collateral (cash, securities, Letter of credit.) based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.4.2.3 CollateralType <CollTp>

Presence: [1..1]

Definition: Provides the type of collateral, such as securities or cash.

Datatype: "CollateralType1Code" on page 422

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

12.1.5 Currency Exchange**12.1.5.1 ForeignExchangeTerms17**

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	350
	ExchangeRate <XchgRate>	[1..1]	Rate		350
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C7	350

12.1.5.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 421

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.

12.1.5.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 421

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.

12.1.5.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 436

12.1.5.1.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.6 Date Time

12.1.6.1 DateFormat65Choice

Definition: Choice between an ISODate or ISODateTime format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		351
Or}	DateCode <DtCd>	[1..1]			351
{Or	Code <Cd>	[1..1]	CodeSet		351
Or}	Proprietary <Prtry>	[1..1]	±		352

12.1.6.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

12.1.6.1.2 DateCode <DtCd>

Presence: [1..1]

Definition: Specifies the type of date.

DateCode <DtCd> contains one of the following **DateCode20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		351
Or}	Proprietary <Prtry>	[1..1]	±		352

12.1.6.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to indicate the date is unknown.

Datatype: "[DateType1Code](#)" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

12.1.6.1.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.6.2 DateCode3Choice*Definition:* Choice between a code or a proprietary code for a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		352
Or}	Proprietary <Prtry>	[1..1]	±	C5	352

12.1.6.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Standard code to indicate the date is unknown.*Datatype:* "[DateType1Code](#)" on page 424

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

12.1.6.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.*Impacted by:* C5 "[CoexistenceIssuerSchemeNameRule](#)"**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification20](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		361
	Issuer <Issr>	[1..1]	Text		361
	SchemeName <SchmeNm>	[0..1]	Text		361

Constraints

- **CoexistencelssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

12.1.6.3 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		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

12.1.6.3.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 433

12.1.6.3.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODatetime" on page 433

12.1.6.4 DateAndDateTimeChoice

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		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

12.1.6.4.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 433

12.1.6.4.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODatetime" on page 433

12.1.7 Financial Instrument Identification

12.1.7.1 SecurityIdentification48

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		355
	OtherIdentification <Othrlid>	[0..*]			355
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355
	Description <Desc>	[0..1]	Text		355

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 a ISIN code exist. 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
```

12.1.7.1.1 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 435

12.1.7.1.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrid> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		355
	Suffix <Sfx>	[0..1]	Text		355
	Type <Tp>	[1..1]	±		355

12.1.7.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: ["Max35Text"](#) on page 438

12.1.7.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: ["Max16Text"](#) on page 438

12.1.7.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see ["IdentificationSource3Choice"](#) on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		362
Or}	Proprietary <Prtry>	[1..1]	Text		362

12.1.7.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 437

12.1.7.2 SecurityIdentification14

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <Othrlid>	[0..*]			357
	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 a ISIN code exist. 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
```

12.1.7.2.1 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: "ISINIdentifier" on page 435

12.1.7.2.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <Othrid> 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

12.1.7.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 438

12.1.7.2.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 438

12.1.7.2.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		362
Or}	Proprietary <Prtry>	[1..1]	Text		362

12.1.7.2.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 437

12.1.8 Financial Instrument Quantity

12.1.8.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		358
Or	FaceAmount <FaceAmt>	[1..1]	Amount		358
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		358

12.1.8.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "DecimalNumber" on page 436

12.1.8.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.8.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.9 Identification Information

12.1.9.1 GenericIdentification29

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		359
	Issuer <Issr>	[1..1]	Text		359
	SchemeName <SchmeNm>	[0..1]	Text		359

12.1.9.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 438**12.1.9.1.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 438**12.1.9.1.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 438**12.1.9.2 IdentificationType6Choice***Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		359
Or}	Proprietary <Prtry>	[1..1]	±		360

12.1.9.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using an ISO 20022 code.*Datatype:* "TypeOfIdentification1Code" on page 432

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporatIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.1.9.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.9.3 IdentificationType43Choice*Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		360
Or}	Proprietary <Prtry>	[1..1]	±		360

12.1.9.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "[TypeOfIdentification2Code](#)" on page 432

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.1.9.3.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

12.1.9.4 GenericIdentification20

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		361
	Issuer <Issr>	[1..1]	Text		361
	SchemeName <SchmeNm>	[0..1]	Text		361

Constraints

- **CoexistencelssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

12.1.9.4.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "[Exact4AlphaNumericText](#)" on page 437

12.1.9.4.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "[Max35Text](#)" on page 438

12.1.9.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "[Max35Text](#)" on page 438

12.1.9.5 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

12.1.9.5.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Max35Text" on page 438

12.1.9.5.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 438

12.1.9.5.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 438

12.1.9.6 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		362
Or}	Proprietary <Prtry>	[1..1]	Text		362

12.1.9.6.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 425

12.1.9.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 438

12.1.9.7 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.9.7.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Exact4AlphaNumericText" on page 437

12.1.9.7.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 438

12.1.9.7.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 438

12.1.10 InvestmentFundCashForecast

12.1.10.1 DefaultFund1

Definition: Provides information such as the default fund account identification or the default fund amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		363
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C7	364
	Contribution <Cntrbtrn>	[0..*]			364
	Account <Acct>	[0..1]	±		364
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	365
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	365
	NonClearingMember <NonClrMmb>	[0..1]	±		365
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	366

12.1.10.1.1 DefaultFundAccount <DfltFndAcct>

Presence: [1..1]

Definition: Specifies the account identification of the clearing member at the ICSD (International Central Securities Depository) or at the central bank.

DefaultFundAccount <DfltFndAcct> contains one of the following elements (see "AccountIdentification4Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	342
Or}	Other <Othr>	[1..1]	±		342

12.1.10.1.2 TotalDefaultFundAmount <TtIDfltFndAmt>

Presence: [1..1]

Definition: Total amount required by the clearing member to participate to the default fund.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.10.1.3 Contribution <Cntrbtn>

Presence: [0..*]

Definition: Provides details about the contribution to the default fund by trading venues/products.

Contribution <Cntrbtn> contains the following **Contribution1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Account <Acct>	[0..1]	±		364
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	365
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	365
	NonClearingMember <NonClrMmb>	[0..1]	±		365

12.1.10.1.3.1 Account <Acct>

Presence: [0..1]

Definition: Segregation done by the central counterparty based on trading venues/products or other attributes.

Account <Acct> contains one of the following elements (see "[AccountIdentification4Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	342
Or}	Other <Othr>	[1..1]	±		342

12.1.10.1.3.2 RequiredAmount <ReqrdAmt>

Presence: [1..1]

Definition: Total contribution required by the clearing member to participate to the default fund.

Impacted by: [C1 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.10.1.3.3 IncreaseCoverageAmount <IncrCvrgAmt>

Presence: [0..1]

Definition: Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

Impacted by: [C1 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.10.1.3.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount31](#)" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrId>	[0..1]	±		403
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

12.1.10.1.4 IncreaseCoverageAmount <IncrCvrgAmt>

Presence: [0..1]

Definition: Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

Impacted by: [C1 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.11 Margin Call Calculation

12.1.11.1 MarginCalculation2

Definition: Provides the details on the margin calculation per financial instrument or per currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	368
	ExposureAmount <XpsrAmt>	[0..1]			369
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	370
	ReportingAmount <RptgAmt>	[1..1]	Amount		370
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		370
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		370
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	371
	MarginResult <MrgnRslt>	[0..1]			371
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	371
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	372
	MarginTypeAmount <MrgnTpAmt>	[0..1]			372
	InitialMargin <InitlMrgn>	[0..1]			374
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	374
	ReportingAmount <RptgAmt>	[1..1]	Amount		374
	VariationMargin <VartnMrgn>	[0..*]			374
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	375
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			376
	ShortLongIndicator <ShrtLnglnd>	[0..1]	CodeSet		377
	AmountDetails <AmtDtls>	[1..1]			377
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			378
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	378
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	379
	ReportingAmount <RptgAmt>	[1..1]	Amount		379
	MarkToMarketGross <MrkToMktGrss>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAmount <RptgAmt>	[1..1]	Amount		380
	MarkToMarketFails <MrkToMktFls>	[0..*]			380
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	FailsHaircut <FlsHrcut>	[0..1]			381
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	381
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	OtherMargin <OthrMrgn>	[0..*]		C17	382
	Type <Tp>	[1..1]			382
{Or	Code <Cd>	[1..1]	CodeSet		382
Or}	Proprietary <Prtry>	[1..1]	±		383
	Amount <Amt>	[1..1]			384
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	384
	ReportingAmount <RptgAmt>	[1..1]	Amount		384
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		384

Constraints

- **MarginTypePresenceRule**

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or /MarginTypeAmount/VariationMargin[*] Must be present

Or /MarginTypeAmount/OtherMargin[*] Must be present

12.1.11.1.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <OthrlId>	[0..*]			357
	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 a ISIN code exist. 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
```

12.1.11.1.2 ExposureAmount <XpsrAmt>

Presence: [0..1]

Definition: Net total of the transaction exposure of all outstanding deals.

ExposureAmount <XpsrAmt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	370
	ReportingAmount <RptgAmt>	[1..1]	Amount		370

12.1.11.1.2.1 OriginalCurrencyAmount <OrgnCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.3 TotalMarginAmount <TtlMrgnAmt>

Presence: [1..1]

Definition: Provides the total margin amount.

TotalMarginAmount <TtlMrgnAmt> contains the following elements (see "AmountAndDirection20" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

12.1.11.1.4 CollateralOnDeposit <CollOnDpst>

Presence: [0..*]

Definition: Provides details on the valuation of the collateral on deposit.

CollateralOnDeposit <CollOnDpst> contains the following elements (see "Collateral6" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	348
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	348
	CollateralType <CollTp>	[1..1]	CodeSet		349

12.1.11.1.5 MinimumRequirementDeposit <MinRqrmntDpst>

Presence: [0..1]

Definition: Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.6 MarginResult <MrgnRslt>

Presence: [0..1]

Definition: Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

MarginResult <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	371
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	372

12.1.11.1.6.1 ExcessAmount <XcssAmt>

Presence: [1..1]

Definition: Excess amount that the central counterparty may retribute to the Clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.6.2 DeficitAmount <DfcitAmt>

Presence: [1..1]

Definition: Deficit amount that the central counterparty will provide to the clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7 MarginTypeAmount <MrgnTpAmt>

Presence: [0..1]

Definition: Provides margin calculation details such as the initial margin amount, the variation margin amount or other margin type amounts.

MarginTypeAmount <MrgnTpAmt> contains the following **Margin3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMargin <InitlMrgn>	[0..1]			374
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	374
	ReportingAmount <RptgAmt>	[1..1]	Amount		374
	VariationMargin <VartnMrgn>	[0..*]			374
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	375
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			376
	ShortLongIndicator <ShrtLnglnd>	[0..1]	CodeSet		377
	AmountDetails <AmtDtls>	[1..1]			377
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			378
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	378
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	379
	ReportingAmount <RptgAmt>	[1..1]	Amount		379
	MarkToMarketGross <MrkToMktGrss>	[0..*]			379
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		380
	MarkToMarketFails <MrkToMktFls>	[0..*]			380
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	FailsHaircut <FlsHrcut>	[0..1]			381
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	381
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	OtherMargin <OthrMrgn>	[0..*]		C17	382
	Type <Tp>	[1..1]			382
{Or	Code <Cd>	[1..1]	CodeSet		382
Or}	Proprietary <Prtry>	[1..1]	±		383

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]			384
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	384
	ReportingAmount <RptgAmt>	[1..1]	Amount		384
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		384

12.1.11.1.7.1 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.

InitialMargin <InitlMrgn> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	374
	ReportingAmount <RptgAmt>	[1..1]	Amount		374

12.1.11.1.7.1.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.1.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.2 VariationMargin <VartnMrgn>

Presence: [0..*]

Definition: Provides details on the calculation of the variation margin.

VariationMargin <VartnMrgn> contains the following **VariationMargin3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	375
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			376
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		377
	AmountDetails <AmtDtls>	[1..1]			377
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			378
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	378
	ReportingAmount <RptgAmt>	[1..1]	Amount		378
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			379
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	379
	ReportingAmount <RptgAmt>	[1..1]	Amount		379
	MarkToMarketGross <MrkToMktGrss>	[0..*]			379
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		380
	MarkToMarketFails <MrkToMktFls>	[0..*]			380
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		381
	FailsHaircut <FlsHrcut>	[0..1]			381
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	381
	ReportingAmount <RptgAmt>	[1..1]	Amount		381

12.1.11.1.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		357
	OtherIdentification <OthrlId>	[0..*]			357
	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 a ISIN code exist. 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
```

12.1.11.1.7.2.2 TotalVariationMargin <TtlVartnMrgn>

Presence: [1..*]

Definition: Margin required to cover the risk because of the price fluctuations occurred on the unsettled exposures towards the central counterparty.

TotalVariationMargin <TtIVartnMrgn> contains the following **TotalVariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		377
	AmountDetails <AmtDtls>	[1..1]			377
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378

12.1.11.1.7.2.2.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Specifies whether the variation margin position is short or long, that is, whether the balance is a negative or positive balance.

Datatype: "ShortLong1Code" on page 429

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

12.1.11.1.7.2.2.2 AmountDetails <AmtDtls>

Presence: [1..1]

Definition: Provides the variation margin amount in the reporting currency and optionally in the original currency.

AmountDetails <AmtDtls> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	377
	ReportingAmount <RptgAmt>	[1..1]	Amount		378

12.1.11.1.7.2.2.2.1 OriginalCurrencyAmount <OrgnCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.2.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.2.3 TotalMarkToMarket <TtlMrkToMkt>

Presence: [1..1]

Definition: Net unrealised profit or loss on the value of the netted, gross and failing positions.

TotalMarkToMarket <TtlMrkToMkt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	378
	ReportingAmount <RptgAmt>	[1..1]	Amount		378

12.1.11.1.7.2.3.1 OriginalCurrencyAmount <OrgnCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.2.3.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.2.4 MarkToMarketNetted <MrkToMktNetd>*Presence:* [0..*]*Definition:* Unrealised net loss calculated at the participant portfolio level.**MarkToMarketNetted <MrkToMktNetd>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	379
	ReportingAmount <RptgAmt>	[1..1]	Amount		379

12.1.11.1.7.2.4.1 OriginalCurrencyAmount <OrgnlCcyAmt>*Presence:* [0..1]*Definition:* Amount expressed in the original currency.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 419**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.

12.1.11.1.7.2.4.2 ReportingAmount <RptgAmt>*Presence:* [1..1]*Definition:* Amount expressed in the reporting currency.*Datatype:* "ImpliedCurrencyAndAmount" on page 420**12.1.11.1.7.2.5 MarkToMarketGross <MrkToMktGrss>***Presence:* [0..*]*Definition:* Unrealised net loss calculated in that market/boundary.**MarkToMarketGross <MrkToMktGrss>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		380

12.1.11.1.7.2.5.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.2.5.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.2.6 MarkToMarketFails <MrkToMktFls>

Presence: [0..*]

Definition: Sum of the unrealised loss without taking profit into consideration.

MarkToMarketFails <MrkToMktFls> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	380
	ReportingAmount <RptgAmt>	[1..1]	Amount		381

12.1.11.1.7.2.6.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.2.6.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.2.7 FailsHaircut <FlsHrcut>

Presence: [0..1]

Definition: Haircut applied to the absolute value of the participants net positions. Calculation depends on a participants credit rating.

FailsHaircut <FlsHrcut> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	381
	ReportingAmount <RptgAmt>	[1..1]	Amount		381

12.1.11.1.7.2.7.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.11.1.7.2.7.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 420

12.1.11.1.7.3 OtherMargin <OthrMrgn>

Presence: [0..*]

Definition: Provides details on the margin type and amount.

Impacted by: C17 "VariationMarginTextualRule"

OtherMargin <OthrMrgn> contains the following **Margin4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			382
{Or	Code <Cd>	[1..1]	CodeSet		382
Or}	Proprietary <Prtry>	[1..1]	±		383
	Amount <Amt>	[1..1]			384
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	384
	ReportingAmount <RptgAmt>	[1..1]	Amount		384
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		384

Constraints

- **VariationMarginTextualRule**

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

12.1.11.1.7.3.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of margin that is calculated.

Type <Tp> contains one of the following **MarginType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		382
Or}	Proprietary <Prtry>	[1..1]	±		383

12.1.11.1.7.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Provides the margin type using a code.

Datatype: "MarginType1Code" on page 425

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).

CodeName	Name	Definition
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
NEMA	NegotiationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

12.1.11.1.7.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the margin type using a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.11.1.7.3.2 Amount <Amt>

Presence: [1..1]

Definition: Provides the margin amount in the reporting currency and optionally in the original currency.

Amount <Amt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	384
	ReportingAmount <RptgAmt>	[1..1]	Amount		384

12.1.11.1.7.3.2.1 OriginalCurrencyAmount <OrgnCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.11.1.7.3.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "[ImpliedCurrencyAndAmount](#)" on page 420

12.1.11.1.7.3.3 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Specifies whether the margin type position is short or long, that is, whether the balance is a negative or positive balance.

Datatype: "CreditDebitCode" on page 423

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

12.1.11.2 MarginCalculation1

Definition: Provides the total margin amount, the collateral amount on deposit and the total minimum requirement that used to calculate the margin result, either an excess or a deficit.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		385
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		385
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	386
	MarginResult <MrgnRslt>	[0..1]			386
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	386
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	387

12.1.11.2.1 TotalMarginAmount <TtlMrgnAmt>

Presence: [1..1]

Definition: Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

TotalMarginAmount <TtlMrgnAmt> contains the following elements (see "AmountAndDirection20" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	344
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		344

12.1.11.2.2 CollateralOnDeposit <CollOnDpst>

Presence: [0..*]

Definition: Provides details on the valuation of the collateral on deposit.

CollateralOnDeposit <CollOnDpst> contains the following elements (see "[Collateral6](#)" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	348
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	348
	CollateralType <CollTp>	[1..1]	CodeSet		349

12.1.11.2.3 MinimumRequirementDeposit <MinRqrmntDpst>

Presence: [0..1]

Definition: Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

Impacted by: [C1 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.11.2.4 MarginResult <MrgnRslt>

Presence: [0..1]

Definition: Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

MarginResult <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	386
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	387

12.1.11.2.4.1 ExcessAmount <XcssAmt>

Presence: [1..1]

Definition: Excess amount that the central counterparty may retribute to the Clearing member.

Impacted by: [C1 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[ActiveCurrencyAndAmount](#)" on page 419

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.

12.1.11.2.4.2 DeficitAmount <DfcitAmt>

Presence: [1..1]

Definition: Deficit amount that the central counterparty will provide to the clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 419

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.

12.1.12 Market

12.1.12.1 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		387
Or}	Proprietary <Prtry>	[1..1]	±		388

12.1.12.1.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 426

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

12.1.12.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchemeNm>	[0..1]	Text		363

12.1.12.2 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

12.1.12.2.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "[MICIdentifier](#)" on page 435

12.1.12.2.2 Description <Desc>

Presence: [1..1]

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

Datatype: "[Max35Text](#)" on page 438

12.1.12.3 MarketIdentification20

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		389
	Type <Tp>	[1..1]	±		389

Constraints

- **MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

12.1.12.3.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

12.1.12.3.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		387
Or}	Proprietary <Prtry>	[1..1]	±		388

12.1.12.4 MarketIdentification84

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		390
	Type <Tp>	[1..1]	±		390

Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

12.1.12.4.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		388
Or}	Description <Desc>	[1..1]	Text		388

12.1.12.4.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		387
Or}	Proprietary <Prtry>	[1..1]	±		388

12.1.12.5 MarketType9Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		391

12.1.12.5.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "[MarketType5Code](#)" on page 427

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

12.1.12.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		363
	Issuer <Issr>	[1..1]	Text		363
	SchemeName <SchmeNm>	[0..1]	Text		363

12.1.13 Miscellaneous

12.1.13.1 Statement86

Definition: Provides statement details such as the account owner identification (ie, the clearing member identification) and optionally the non clearing member identification, the clearing account or the list of trade legs.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmtId>	[1..1]	Text		391
	StatementDateAndTime <StmtDtAndTm>	[1..1]	±		392
	UpdateType <UpdTp>	[1..1]	CodeSet		392
	Frequency <Frqcy>	[1..1]	CodeSet		392
	ReportNumber <RptNb>	[0..1]	Text		392
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		392

Constraints

- **ReportNumberRule**

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

12.1.13.1.1 StatementIdentification <StmtId>

Presence: [1..1]

Definition: Identification that is common to all pages of a statement.

Datatype: "Max35Text" on page 438

12.1.13.1.2 StatementDateAndTime <StmtdtAndTm>

Presence: [1..1]

Definition: Date of the statement.

StatementDateAndTime <StmtdtAndTm> contains one of the following elements (see "DateAndDate2Choice" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

12.1.13.1.3 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 431

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

12.1.13.1.4 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Datatype: "EventFrequency6Code" on page 424

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

12.1.13.1.5 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the statement.

Datatype: "Exact5NumericText" on page 437

12.1.13.1.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

Definition: Indicates whether there is activity or information update reported in the statement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

12.1.13.2 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		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

12.1.13.2.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 439

12.1.13.2.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

12.1.13.3 Pagination

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		393
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		393

12.1.13.3.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 439

12.1.13.3.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 436):

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

12.1.13.4 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		394
	Envelope <Envlp>	[1..1]	(External Schema)		394

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.

12.1.13.4.1 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 438

12.1.13.4.2 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.

12.1.14 Party Identification

12.1.14.1 PartyIdentificationAndAccount228

Definition: Party involved in the settlement chain.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <Ptyld>	[1..1]	±		395
	AccountIdentification <Acctld>	[0..1]	Text		395
	ProcessingIdentification <Prcgld>	[0..1]	Text		395
	ProcessingDate <PrcgDt>	[0..1]	±		395
	SubAccountDetails <SubAcctDtls>	[0..1]			396
	Identification <ld>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396
	ContactPerson <CtctPrsn>	[0..1]	±		397

12.1.14.1.1 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <Ptyld> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

12.1.14.1.2 AccountIdentification <Acctld>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 438

12.1.14.1.3 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Specifies the reference of the transaction at the party identified in the sequence.

Datatype: "[Max35Text](#)" on page 438

12.1.14.1.4 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		353
Or}	DateTime <DtTm>	[1..1]	DateTime		353

12.1.14.1.5 SubAccountDetails <SubAcctDtls>

Presence: [0..1]

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

SubAccountDetails <SubAcctDtls> contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		396
	Name <Nm>	[0..1]	Text		396
	Characteristic <Chrtc>	[0..1]	Text		396

12.1.14.1.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			342
	Identification <Id>	[1..1]	Text		342

12.1.14.1.5.2 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "[Max35Text](#)" on page 438

12.1.14.1.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 438

12.1.14.1.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "[ContactIdentification2](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

12.1.14.2 AlternatePartyIdentification8*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		397
	Country <Ctry>	[1..1]	CodeSet	C5	397
	AlternateIdentification <Altrnid>	[1..1]	Text		398

12.1.14.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following elements (see "[IdentificationType43Choice](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		360
Or}	Proprietary <Prtry>	[1..1]	±		360

12.1.14.2.2 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C5 "Country"*Datatype:* "CountryCode" on page 423

Constraints

- **Country**

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

12.1.14.2.3 Alternateldentification <Altrnld>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 438

12.1.14.3 AlternatePartyIdentification4

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		398
	Country <Ctry>	[1..1]	CodeSet	C5	398
	Alternateldentification <Altrnld>	[1..1]	Text		399

12.1.14.3.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following elements (see "IdentificationType6Choice" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		359
Or}	Proprietary <Prtry>	[1..1]	±		360

12.1.14.3.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

12.1.14.3.3 Alternateldentification <Altrnd>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 438

12.1.14.4 PartyIdentification34Choice

Definition: Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	399
Or	NameAndAddress <NmAndAdr>	[1..1]	±		399
Or}	Country <Ctry>	[1..1]	CodeSet	C5	400

12.1.14.4.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 434

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.

12.1.14.4.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		411
	Address <Adr>	[0..1]	±		412

12.1.14.4.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

12.1.14.5 PartyIdentification33Choice

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	400
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		400
Or}	NameAndAddress <NmAndAdr>	[1..1]			401
	Name <Nm>	[1..1]	Text		401
	Address <Adr>	[1..1]	±		401

12.1.14.5.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 434

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.

12.1.14.5.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification29](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		359
	Issuer <Issr>	[1..1]	Text		359
	SchemeName <SchmeNm>	[0..1]	Text		359

12.1.14.5.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		401
	Address <Adr>	[1..1]	±		401

12.1.14.5.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[Max70Text](#)" on page 439

12.1.14.5.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		418
	PostCodeIdentification <PstCdlId>	[1..1]	Text		418
	TownName <TwnNm>	[1..1]	Text		418
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		418
	Country <Ctry>	[1..1]	CodeSet	C5	418

12.1.14.6 PartyTextInformation1

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

12.1.14.6.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 438

12.1.14.6.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 437

12.1.14.6.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: "Max350Text" on page 438

12.1.14.7 PartyIdentificationAndAccount31

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		402
	AlternateIdentification <AltrnId>	[0..1]	±		403
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	403
	ClearingAccount <ClrAcct>	[0..1]	±		403

12.1.14.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	400
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		400
Or}	NameAndAddress <NmAndAdr>	[1..1]			401
	Name <Nm>	[1..1]	Text		401
	Address <Adr>	[1..1]	±		401

12.1.14.7.2 AlternatIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternatIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification4](#)" on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		398
	Country <Ctry>	[1..1]	CodeSet	C5	398
	AlternatIdentification <AltrnId>	[1..1]	Text		399

12.1.14.7.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C3 "[AdditonalDetailsGuideline](#)"

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

12.1.14.7.4 ClearingAccount <ClrAcct>

Presence: [0..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

12.1.14.8 PartyIdentification35Choice

Definition: Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	404
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		404

12.1.14.8.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

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

Datatype: ["AnyBICIdentifier"](#) on page 434

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.

12.1.14.8.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification29](#)" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		359
	Issuer <Issr>	[1..1]	Text		359
	SchemeName <SchmeNm>	[0..1]	Text		359

12.1.14.9 PartyIdentification253Choice

Definition: Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	405
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		405

12.1.14.9.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "[AnyBICDec2014Identifier](#)" on page 433

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.

12.1.14.9.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification36](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

12.1.14.10 PartyIdentification255Choice

Definition: Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	406
Or	NameAndAddress <NmAndAdr>	[1..1]	±		406
Or}	Country <Ctry>	[1..1]	CodeSet	C5	406

12.1.14.10.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 "AnyBIC"](#)

Datatype: ["AnyBICDec2014Identifier" on page 433](#)

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.

12.1.14.10.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress5" on page 411](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		411
	Address <Adr>	[0..1]	±		412

12.1.14.10.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Impacted by: [C5 "Country"](#)

Datatype: ["CountryCode" on page 423](#)

Constraints

- **Country**

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

12.1.14.11 PartyIdentification254Choice

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

12.1.14.11.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 433

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.

12.1.14.11.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		362
	Issuer <Issr>	[1..1]	Text		362
	SchemeName <SchmeNm>	[0..1]	Text		362

12.1.14.11.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

12.1.14.11.3.1 Name <Nm>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 439**12.1.14.11.3.2 Address <Adr>***Presence:* [1..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		418
	PostCodeIdentification <PstCdlId>	[1..1]	Text		418
	TownName <TwnNm>	[1..1]	Text		418
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		418
	Country <Ctry>	[1..1]	CodeSet	C5	418

12.1.14.12 PartyIdentificationAndAccount227*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		408
	AlternateIdentification <AltrnId>	[0..1]	±		409
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	409
	ClearingAccount <ClrAcct>	[0..1]	±		409

12.1.14.12.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification254Choice](#)" on page 407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	407
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		407
Or}	NameAndAddress <NmAndAdr>	[1..1]			408
	Name <Nm>	[1..1]	Text		408
	Address <Adr>	[1..1]	±		408

12.1.14.12.2 AlternatIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternatIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification4](#)" on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		398
	Country <Ctry>	[1..1]	CodeSet	C5	398
	AlternatIdentification <AltrnId>	[1..1]	Text		399

12.1.14.12.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C3 "[AdditonalDetailsGuideline](#)"

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		402
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		402
	RegistrationDetails <RegnDtls>	[0..1]	Text		402

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

12.1.14.12.4 ClearingAccount <ClrAcct>

Presence: [0..1]

Definition: Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	Type <Tp>	[1..1]	CodeSet		339
	Name <Nm>	[0..1]	Text		339

12.1.15 Person Identification

12.1.15.1 ContactIdentification2

Definition: Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		410
	GivenName <GvnNm>	[0..1]	Text		410
	Name <Nm>	[1..1]	Text		411
	PhoneNumber <PhneNb>	[0..1]	Text		411
	MobileNumber <MobNb>	[0..1]	Text		411
	FaxNumber <FaxNb>	[0..1]	Text		411
	EmailAddress <EmailAdr>	[0..1]	Text		411

12.1.15.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "[NamePrefix1Code](#)" on page 427

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

12.1.15.1.2 GivenName <GvnNm>

Presence: [0..1]

Definition: First name of a person.

Datatype: "[Max35Text](#)" on page 438

12.1.15.1.3 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max35Text" on page 438

12.1.15.1.4 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 439

12.1.15.1.5 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 439

12.1.15.1.6 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 439

12.1.15.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 438

12.1.16 Postal Address**12.1.16.1 NameAndAddress5**

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		411
	Address <Adr>	[0..1]	±		412

12.1.16.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 438

12.1.16.1.2 Address <Adr>*Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see "[PostalAddress1](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		412
	AddressLine <AdrLine>	[0..5]	Text		413
	StreetName <StrtNm>	[0..1]	Text		413
	BuildingNumber <BldgNb>	[0..1]	Text		413
	PostCode <PstCd>	[0..1]	Text		413
	TownName <TwnNm>	[0..1]	Text		413
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		413
	Country <Ctry>	[1..1]	CodeSet	C5	413

12.1.16.2 PostalAddress1*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		412
	AddressLine <AdrLine>	[0..5]	Text		413
	StreetName <StrtNm>	[0..1]	Text		413
	BuildingNumber <BldgNb>	[0..1]	Text		413
	PostCode <PstCd>	[0..1]	Text		413
	TownName <TwnNm>	[0..1]	Text		413
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		413
	Country <Ctry>	[1..1]	CodeSet	C5	413

12.1.16.2.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "[AddressType2Code](#)" on page 422

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.

CodeName	Name	Definition
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.

12.1.16.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 439

12.1.16.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

12.1.16.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 438

12.1.16.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 438

12.1.16.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

12.1.16.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

12.1.16.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

12.1.17 Price

12.1.17.1 Price14

Definition: Provides the value and optionally the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		414
	Type <Tp>	[0..1]	CodeSet		414

12.1.17.1.1 Value <Val>

Presence: [1..1]

Definition: Value of the price.

Value <Val> contains one of the following elements (see "PriceRateOrAmount3Choice" on page 416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		416
Or}	Amount <Amt>	[1..1]	Amount	C2	416

12.1.17.1.2 Type <Tp>

Presence: [0..1]

Definition: Specification of the price type.

Datatype: "PriceValueType7Code" on page 428

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.

CodeName	Name	Definition
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

12.1.17.2 PriceRateOrAmountChoice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		415
Or}	Amount <Amt>	[1..1]	Amount	C2	415

12.1.17.2.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 437

12.1.17.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 419

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.

12.1.17.3 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		416
Or}	Amount <Amt>	[1..1]	Amount	C2	416

12.1.17.3.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 437

12.1.17.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 419

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.

12.1.17.4 Price4

Definition: Provides the value and optionally the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val/>	[1..1]	±		416
	Type <Tp>	[0..1]	CodeSet		417

12.1.17.4.1 Value <Val>

Presence: [1..1]

Definition: Value of the price.

Value <Val> contains one of the following elements (see ["PriceRateOrAmountChoice"](#) on page 415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		415
Or}	Amount <Amt>	[1..1]	Amount	C2	415

12.1.17.4.2 Type <Tp>

Presence: [0..1]

Definition: Specification of the price type.

Datatype: ["PriceValueType7Code"](#) on page 428

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

12.1.18 Structured Postal Address

12.1.18.1 PostalAddress2

Definition: Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		418
	PostCodeIdentification <PstCld>	[1..1]	Text		418
	TownName <TwnNm>	[1..1]	Text		418
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		418
	Country <Ctry>	[1..1]	CodeSet	C5	418

12.1.18.1.1 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 439

12.1.18.1.2 PostCodeIdentification <PstCld>

Presence: [1..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 438

12.1.18.1.3 TownName <TwnNm>

Presence: [1..1]

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

Datatype: "Max35Text" on page 438

12.1.18.1.4 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 438

12.1.18.1.5 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 423

Constraints

- **Country**

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

12.2 Message Datatypes

12.2.1 Amount

12.2.1.1 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 421

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.

12.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

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. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 421

Format

minInclusive	0
totalDigits	18
fractionDigits	13

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.

12.2.1.3 ActiveOrHistoricCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 421

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.

12.2.1.4 ImpliedCurrencyAndAmount

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

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

12.2.2 CodeSet

12.2.2.1 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.

12.2.2.2 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.

12.2.2.3 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.

12.2.2.4 ClearingAccountType1Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

12.2.2.5 CollateralType1Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms

CodeName	Name	Definition
		and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

12.2.2.6 CollateralType2Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

12.2.2.7 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

12.2.2.8 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

12.2.2.9 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.

12.2.2.10 DateType1Code

Definition: Specifies when date is unknown.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

12.2.2.11 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

12.2.2.12 EventFrequency6Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

12.2.2.13 ExternalAccountIdentification1Code

Definition: Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

12.2.2.14 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

12.2.2.15 MarginProduct1Code

Definition: Specifies the underlying product of the margin.

Type: CodeSet

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

12.2.2.16 MarginType1Code

Definition: Indicates the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

Type: CodeSet

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the

CodeName	Name	Definition
		clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
NEMA	NegotiationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

12.2.2.17 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

12.2.2.18 MarketType5Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

12.2.2.19 NamePrefix1Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

12.2.2.20 NettingEligible1Code

Definition: Specifies whether the trade is eligible for netting.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

12.2.2.21 ObligationType1Code

Definition: Specifies the type of the obligation.

Type: CodeSet

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

12.2.2.22 PriceValueType7Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

12.2.2.23 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

12.2.2.24 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

12.2.2.25 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

12.2.2.26 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

12.2.2.27 Side1Code

Definition: Indicates the side of the quote request, from the buy-side perspective.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.

CodeName	Name	Definition
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	<p>An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.</p>
SSEX	SellShortExempt	<p>Short sale exempt from short-sale rules.</p>
CROS	Cross	<p>Identifies an order for which a broker wishes to take the other side and cross with the client.</p>
CRSH	CrossShort	<p>Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.</p>
CSHE	CrossShortExempt	<p>Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.</p>
DEFI	AsDefined	<p>Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.</p>

CodeName	Name	Definition
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

12.2.2.28 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

12.2.2.29 Status5Code

Definition: Specifies the status of an instruction.

Type: CodeSet

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

12.2.2.30 TradePosting1Code

Definition: Specifies the trade is maintained as a separate individual position in the clearing account, or not.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

12.2.2.31 TradeType1Code

Definition: Specifies the type of executed order.

Type: CodeSet

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.

CodeName	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

12.2.2.32 TradingCapacity5Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

12.2.2.33 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.2.2.34 TypeOfIdentification2Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	Corporateldentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.2.3 Date

12.2.3.1 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

12.2.4 DateTime

12.2.4.1 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

12.2.5 IdentifierSet

12.2.5.1 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.

12.2.5.2 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.

12.2.5.3 IBAN2007Identifier

Definition: The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

12.2.5.4 ISINIdentifier

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.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z0-9]{12,12}

12.2.5.5 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

12.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

12.2.5.7 UTIdentifier

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; UTIdentifier

Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

12.2.6 Indicator

12.2.6.1 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

12.2.7 Quantity

12.2.7.1 DecimalNumber

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

12.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

12.2.8 Rate

12.2.8.1 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

12.2.8.2 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

12.2.9 Text**12.2.9.1 Exact4AlphaNumericText**

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

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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12.2.9.2 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern	[0-9]{5}
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12.2.9.3 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

12.2.9.4 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

12.2.9.5 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

12.2.9.6 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

12.2.9.7 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

12.2.9.8 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

12.2.9.9 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern [0-9]{1,5}

12.2.9.10 Max70Text

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

Type: Text

Format

minLength 1
maxLength 70

12.2.9.11 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}