

ISO 20022

# Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version

## Message Definition Report - Part 2

Approved by the Securities SEG on 26 April 2021.

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Transactions and Financial Instruments Data Reporting) - ISO - Latest version.

May 2021

# Table of Contents

<b>1</b>	<b>Message Set Overview</b>	<b>5</b>
1.1	List of MessageDefinitions	5
<b>2</b>	<b>auth.016.001.02 FinancialInstrumentReportingTransactionReportV02</b>	<b>8</b>
2.1	MessageDefinition Functionality	8
2.2	Structure	8
2.3	Constraints	8
2.4	Message Building Blocks	9
<b>3</b>	<b>auth.017.001.02 FinancialInstrumentReportingReferenceDataReportV02</b>	<b>14</b>
3.1	MessageDefinition Functionality	14
3.2	Structure	15
3.3	Constraints	16
3.4	Message Building Blocks	18
<b>4</b>	<b>auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01</b>	<b>38</b>
4.1	MessageDefinition Functionality	38
4.2	Structure	39
4.3	Constraints	39
4.4	Message Building Blocks	39
<b>5</b>	<b>auth.032.001.01 FinancialInstrumentReportingEquityTransparencyDataReportV01</b>	<b>47</b>
5.1	MessageDefinition Functionality	47
5.2	Structure	48
5.3	Constraints	48
5.4	Message Building Blocks	49
<b>6</b>	<b>auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02</b>	<b>54</b>
6.1	MessageDefinition Functionality	54
6.2	Structure	55
6.3	Constraints	57
6.4	Message Building Blocks	58
<b>7</b>	<b>auth.035.001.01 FinancialInstrumentReportingTradingVolumeCapDataReportV01</b>	<b>84</b>
7.1	MessageDefinition Functionality	84
7.2	Structure	85
7.3	Constraints	85
7.4	Message Building Blocks	86
<b>8</b>	<b>auth.036.001.03 FinancialInstrumentReportingReferenceDataDeltaReportV03</b>	<b>90</b>
8.1	MessageDefinition Functionality	90
8.2	Structure	91
8.3	Constraints	96

8.4	Message Building Blocks .....	98
<b>9</b>	<b>auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01 .....</b>	<b>165</b>
9.1	MessageDefinition Functionality .....	165
9.2	Structure .....	165
9.3	Constraints .....	166
9.4	Message Building Blocks .....	166
<b>10</b>	<b>auth.040.001.01 FinancialInstrumentReportingEquityTradingActivityReportV01 .....</b>	<b>169</b>
10.1	MessageDefinition Functionality .....	169
10.2	Structure .....	170
10.3	Constraints .....	170
10.4	Message Building Blocks .....	171
<b>11</b>	<b>auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01 .....</b>	<b>177</b>
11.1	MessageDefinition Functionality .....	177
11.2	Structure .....	178
11.3	Constraints .....	178
11.4	Message Building Blocks .....	179
<b>12</b>	<b>auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02 .....</b>	<b>183</b>
12.1	MessageDefinition Functionality .....	183
12.2	Structure .....	184
12.3	Constraints .....	185
12.4	Message Building Blocks .....	187
<b>13</b>	<b>auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01 .....</b>	<b>210</b>
13.1	MessageDefinition Functionality .....	210
13.2	Structure .....	210
13.3	Constraints .....	211
13.4	Message Building Blocks .....	211
<b>14</b>	<b>auth.044.001.02 FinancialInstrumentReportingEquityTradingActivityResultV02 .....</b>	<b>216</b>
14.1	MessageDefinition Functionality .....	216
14.2	Structure .....	217
14.3	Constraints .....	217
14.4	Message Building Blocks .....	218
<b>15</b>	<b>auth.045.001.03 FinancialInstrumentReportingNonEquityTradingActivityResultV03 .....</b>	<b>226</b>
15.1	MessageDefinition Functionality .....	226
15.2	Structure .....	227
15.3	Constraints .....	228
15.4	Message Building Blocks .....	228
<b>16</b>	<b>auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01 .....</b>	<b>243</b>
16.1	MessageDefinition Functionality .....	243
16.2	Structure .....	243
16.3	Constraints .....	243

16.4	Message Building Blocks .....	244
<b>17</b>	<b>auth.048.001.01 FinancialInstrumentReportingCurrencyCodeReportV01 .....</b>	<b>246</b>
17.1	MessageDefinition Functionality .....	246
17.2	Structure .....	246
17.3	Constraints .....	247
17.4	Message Building Blocks .....	247
<b>18</b>	<b>auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02 .....</b>	<b>251</b>
18.1	MessageDefinition Functionality .....	251
18.2	Structure .....	252
18.3	Constraints .....	252
18.4	Message Building Blocks .....	252
<b>19</b>	<b>auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01 .....</b>	<b>258</b>
19.1	MessageDefinition Functionality .....	258
19.2	Structure .....	258
19.3	Constraints .....	258
19.4	Message Building Blocks .....	258
<b>20</b>	<b>auth.053.001.01 FinancialInstrumentReportingTradingVolumeCapResultReportV01 .....</b>	<b>261</b>
20.1	MessageDefinition Functionality .....	261
20.2	Structure .....	262
20.3	Constraints .....	262
20.4	Message Building Blocks .....	263
<b>21</b>	<b>auth.102.001.01 FinancialInstrumentReportingCancellationReportV01 .....</b>	<b>267</b>
21.1	MessageDefinition Functionality .....	267
21.2	Structure .....	267
21.3	Constraints .....	267
21.4	Message Building Blocks .....	269
<b>22</b>	<b>Message Items Types .....</b>	<b>273</b>
22.1	MessageComponents .....	273
22.2	Message Datatypes .....	403

# 1 Message Set Overview

## Introduction

This message set provides for the specification of the Transactions and Financial Instruments Data Reporting requirements.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.016.001.02 FinancialInstrumentReportingTransactionReportV02	The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.
auth.017.001.02 FinancialInstrumentReportingReferenceDataReportV02	This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.032.001.01 FinancialInstrumentReportingEquityTransparencyDataReportV01	The FinancialInstrumentReportingEquityTransparencyData Report message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.
auth.033.001.02 FinancialInstrumentReportingNonEquityTransparencyDataReportV02	The FinancialInstrumentReportingNonEquityTransparency DataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.
auth.035.001.01 FinancialInstrumentReportingTradingVolumeCapDataReportV01	The FinancialInstrumentReportingTradingVolumeCapData Report message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.
auth.036.001.03 FinancialInstrumentReportingReferenceDataDeltaReportV03	The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.
auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01	The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

MessageDefinition	Definition
auth.040.001.01 FinancialInstrumentReportingEquityTradingActivityReportV01	The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.
auth.041.001.01 FinancialInstrumentReportingNonEquityTradingActivityReportV01	The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.
auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02	The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.
auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01	This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.
auth.044.001.02 FinancialInstrumentReportingEquityTradingActivityResultV02	The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.
auth.045.001.03 FinancialInstrumentReportingNonEquityTradingActivityResultV03	The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.
auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01	The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.
auth.048.001.01 FinancialInstrumentReportingCurrencyCodeReportV01	The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.
auth.049.001.02 FinancialInstrumentReportingMarketIdentificationCodeReportV02	The FinancialInstrumentReportingMarketIdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.
auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01	The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.
auth.053.001.01	The FinancialInstrumentReportingTradingVolumeCapResult

MessageDefinition	Definition
FinancialInstrumentReportingTradingVolumeCapResultReportV01	tReport provides volume of trading and percentage of trading under waivers for equity instruments over a period. This message is generated by the supervisory authority for public distribution.
auth.102.001.01 FinancialInstrumentReportingCancellationReportV01	This FinancialInstrumentReportingCancellationReport message is sent by the trading venue to the national competent authority to cancel reference data previously reported by mistake.

## 2 auth.016.001.02 FinancialInstrumentReportingTransactionReportV02

### 2.1 MessageDefinition Functionality

The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.

#### Outline

The FinancialInstrumentReportingTransactionReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. Transaction

Provides the details of the reported securities transactions.

#### B. SupplementaryData

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

### 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTxRpt>	[1..1]			
	Transaction <Tx>	[1..*]			9
{Or	New <New>	[1..1]	±		9
Or	Cancellation <Cxl>	[1..1]	±		12
Or}	SupplementaryData <SplmtryData>	[0..*]	±	C7	12
	SupplementaryData <SplmtryData>	[0..*]	±	C7	13

### 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 Country

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

### C4 CurrencyAmount

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

Note: The decimal separator is a dot.

### C5 MultiplierRule

Price Multiplier must not be zero.

### C6 NumberRule

If Number is negative, then Sign must be present.

### C7 SupplementaryDataRule

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

### C8 SwapInOrSwapOutRule

SwapIn or SwapOut must be present or both.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 Transaction <Tx>

*Presence:* [1..\*]

*Definition:* Provides the details of the reported securities transactions.

**Transaction <Tx>** contains one of the following **ReportingTransactionType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]	±		9
Or	<b>Cancellation</b> <Cxl>	[1..1]	±		12
Or}	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	12

#### 2.4.1.1 New <New>

*Presence:* [1..1]

*Definition:* Transaction is a newly reported transaction.

**New <New>** contains the following elements (see "[SecuritiesTransactionReport6](#)" on page 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		362
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		362
	InvestmentPartyIndicator <InvstmtPtyInd>	[1..1]	Indicator		362
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		362
	Buyer <Buyr>	[1..1]	±		362
	Seller <Sellr>	[1..1]	±		363
	OrderTransmission <OrdTrnsmssn>	[1..1]			363
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		363
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		364
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		364
	Transaction <Tx>	[1..1]			364
	TradeDate <TradDt>	[1..1]	DateTime		365
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		365
	Quantity <Qty>	[1..1]	±		365
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		365
	Price <Pric>	[1..1]	±		365
	NetAmount <NetAmt>	[0..1]	Amount		366
	TradeVenue <TradVn>	[1..1]	IdentifierSet		366
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	367
	UpFrontPayment <UpFrntPmt>	[0..1]			367
	Amount <Amt>	[1..1]	Amount	C1, C3	367
	Sign <Sgn>	[0..1]	Indicator		368
	TradePlaceMatchingIdentification <TradPlcMtgld>	[0..1]	Text		368
	ComplexTradeComponentIdentification <CmplxTradCmpntld>	[0..1]	Text		368
	FinancialInstrument <FinInstrm>	[1..1]			368
{Or	Identification <Id>	[1..1]	IdentifierSet		369
Or}	Other <Othr>	[1..1]			370
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			370
	Identification <Id>	[0..1]	IdentifierSet		371

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FullName <FullNm>	[1..1]	Text		371
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		371
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	371
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		371
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			372
	ExpiryDate <XpryDt>	[0..1]	Date		372
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	373
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			373
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <Swpln>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374
	OptionType <OptnTp>	[0..1]	CodeSet		375
	StrikePrice <StrkPric>	[0..1]	±		375
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		375
	DeliveryType <DlvryTp>	[1..1]	CodeSet		375
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			376
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377
	InvestmentDecisionPerson <InvstmtDcsnPrsn>	[0..1]			377
{Or	Person <Prsn>	[1..1]	±		377
Or}	Algorithm <Algo>	[1..1]	Text		378
	ExecutingPerson <ExctgPrsn>	[1..1]			378
{Or	Person <Prsn>	[1..1]	±		378
Or	Algorithm <Algo>	[1..1]	Text		379
Or}	Client <Clnt>	[1..1]	CodeSet		379
	AdditionalAttributes <AddtlAttrbts>	[1..1]			379
	WaiverIndicator <WvrInd>	[0..*]	CodeSet		380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		380
	OTCPostTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		380
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		381
	SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>	[1..1]	Indicator		381
	TechnicalAttributes <TechAttrbts>	[0..1]			382
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		382
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		382
	SupplementaryData <SplmtryData>	[0..*]	±	C3	382

#### 2.4.1.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Transaction is a cancellation transaction.

**Cancellation <Cxl>** contains the following elements (see "[SecuritiesTransactionReport2](#)" on page 357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		357
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		357
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		357
	TechnicalAttributes <TechAttrbts>	[0..1]			357
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		358
	CancellationReason <CxlRsn>	[1..1]	CodeSet		358
	SupplementaryData <SplmtryData>	[0..*]	±	C3	358

#### 2.4.1.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C7 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**Constraints**

- **SupplementaryDataRule**

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

## 2.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**Constraints**

- **SupplementaryDataRule**

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

---

## 3 **auth.017.001.02** **FinancialInstrumentReportingReferenceData** **ReportV02**

### 3.1 **MessageDefinition Functionality**

This FinancialInstrumentReportingReferenceDataReport message is sent by the trading venue to the national competent authority to report on the reference data used in the securities transactions.

#### Outline

The FinancialInstrumentReportingReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. ReferenceData

Details of the reference data reported by the trading venue.

C. 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> <FinInstrmRptgRefDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		18
	<b>ReferenceData</b> <RefData>	[1..*]		C16, C17	18
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		20
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	21
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		21
	<b>FullName</b> <FullNm>	[1..1]	Text		21
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		21
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		22
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	22
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		22
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		22
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C20, C22	22
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			23
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	23
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		24
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	24
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		24
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		25
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	25
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		27
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	27
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			27
{Or	<b>Single</b> <Sngl>	[1..1]	±		27
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	28
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		28
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		28
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		29

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		29
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	30
	<b>Commodity</b> <Cmmdty>	[0..1]			30
	<b>Product</b> <Pdct>	[1..1]	±		31
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		31
	<b>FinalPriceType</b> <FnlpriTp>	[0..1]	CodeSet		32
	<b>Interest</b> <Intrst>	[0..1]			32
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		32
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		33
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	33
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		33
	<b>ForeignExchange</b> <FX>	[0..1]			34
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		34
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	34
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	35
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		35
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		35
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		36
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	36
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		36
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		36
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		36
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	37

### 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 BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

**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 MultiplierRule**

Price Multiplier must not be zero.

**C7 NumberRule**

If Number is negative, then Sign must be present.

**C8 NumberRule**

If Number is negative, then Sign must be present.

**C9 OneElementPresentRule**

At least one of 5 elements must be present.

**C10 OneElementPresentRule**

At least one of 5 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 5 elements 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.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C16 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C17 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C18 ValidISINRule**

ISIN code must pass checksum validation.

**C19 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C20 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C21 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C22 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 3.4.2 ReferenceData <RefData>

*Presence:* [1..\*]

*Definition:* Details of the reference data reported by the trading venue.

*Impacted by:* [C16 "ValidDebtMaturityDateRule"](#), [C17 "ValidDerivativeExpiryDateRule"](#)

**ReferenceData <RefData>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		20
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C21	21
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		21
	<b>FullName</b> <FullNm>	[1..1]	Text		21
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		21
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		22
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	22
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		22
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		22
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C20, C22	22
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			23
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	23
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		24
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	24
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		24
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		25
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	25
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		27
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	27
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			27
{Or	<b>Single</b> <Sngl>	[1..1]	±		27
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	28
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		28
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		28
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		29
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		29
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	30
	<b>Commodity</b> <Cmmdty>	[0..1]			30
	<b>Product</b> <Pdct>	[1..1]	±		31

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		31
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		32
	<b>Interest</b> <Intrst>	[0..1]			32
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		32
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		33
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	33
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		33
	<b>ForeignExchange</b> <FX>	[0..1]			34
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		34
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	34
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	35
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		35
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		35
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		36
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	36
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		36
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		36
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		36

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

### 3.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

### 3.4.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		21
	<b>FullName</b> <FullNm>	[1..1]	Text		21
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		21
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		22
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	22
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		22

#### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### 3.4.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 3.4.2.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 443

#### 3.4.2.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 443

#### 3.4.2.2.4 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

#### 3.4.2.2.5 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

##### 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.

#### 3.4.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 3.4.2.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

#### 3.4.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes1" on page 330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvlDtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermtnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

### 3.4.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	23
	MaturityDate <MtrtyDt>	[0..1]	Date		24
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	24
	InterestRate <IntrstRate>	[1..1]	±		24
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		25

#### 3.4.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

---

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **3.4.2.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **3.4.2.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **3.4.2.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

### 3.4.2.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on page 423

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

### 3.4.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		27
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	27
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			27
{Or	<b>Single</b> <Sngl>	[1..1]	±		27
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	28
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		28
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		28
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		29
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		29
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	30
	<b>Commodity</b> <Cmmdty>	[0..1]			30
	<b>Product</b> <Pdct>	[1..1]	±		31
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		31
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		32
	<b>Interest</b> <Intrst>	[0..1]			32
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		32
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		33
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	33
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		33
	<b>ForeignExchange</b> <FX>	[0..1]			34
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		34
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	34

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
Or /DeliveryType Must be present

#### 3.4.2.6.1 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### 3.4.2.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 441

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 3.4.2.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single &lt;Sngl&gt;</b>	[1..1]	±		27
Or}	<b>Basket &lt;Bskt&gt;</b>	[1..1]	±	C3, C10	28

##### 3.4.2.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**3.4.2.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**3.4.2.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**3.4.2.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**3.4.2.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**3.4.2.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

### 3.4.2.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstClsSpfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			30
	<b>Product</b> <Pdct>	[1..1]	±		31
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		31
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		32
	<b>Interest</b> <Intrst>	[0..1]			32
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		32
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		33
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	33
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		33
	<b>ForeignExchange</b> <FX>	[0..1]			34
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		34
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	34

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

### 3.4.2.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		31
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		31
	<b>FinalPriceType</b> <FnIPrctTp>	[0..1]	CodeSet		32

#### 3.4.2.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzl>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 3.4.2.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

**3.4.2.6.8.1.3 FinalPriceType <FnlPricTp>***Presence:* [0..1]*Definition:* Final price type as specified by the trading venue.*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

**3.4.2.6.8.2 Interest <Intrst>***Presence:* [0..1]*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		32
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		33
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	33
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		33

**3.4.2.6.8.2.1 InterestRate <IntrstRate>***Presence:* [1..1]*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 3.4.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 3.4.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 406

#### 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.

#### 3.4.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

### 3.4.2.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		34
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	34

#### 3.4.2.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

#### 3.4.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

### 3.4.2.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* [C12 "OneElementPresentRule"](#)

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		35
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		35
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		36
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	36
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		36
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		36
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		36

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 3.4.2.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator"](#) on page 440):

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

#### 3.4.2.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* ["ISODatetime"](#) on page 438

**3.4.2.7.3 SubmissionDateTime <SubmissnDtTm>***Presence:* [0..1]*Definition:* Defines the date and time when this instrument was originally received at the submission destination.*Datatype:* "ISODateTime" on page 438**3.4.2.7.4 RelevantCompetentAuthority <RlvntCmpntnAuthrty>***Presence:* [0..1]*Definition:* Country code of the relevant competent authority of the instrument.*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).

**3.4.2.7.5 PublicationPeriod <PblctnPrd>***Presence:* [0..1]*Definition:* Period for which the associated instrument has been publically available.**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

**3.4.2.7.6 NeverPublished <NvrPblshd>***Presence:* [0..1]*Definition:* Flag to say if the record has ever been published.*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**3.4.2.7.7 RelevantTradingVenue <RlvntTradgVn>***Presence:* [0..1]*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

---

*Datatype:* "MICIdentifier" on page 439

---

### 3.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C13 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# **4      auth.031.001.01 FinancialInstrumentReportingStatusAdviceV0 1**

## **4.1      MessageDefinition Functionality**

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

### Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. SupplementaryData

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	<b>StatusAdvice</b> <StsAdvc>	[1..*]			39
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		40
	<b>MessageStatus</b> <MsgSts>	[0..1]			40
	<b>Status</b> <Sts>	[1..1]	CodeSet		41
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		41
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		42
	<b>Statistics</b> <Sttstcs>	[0..1]			42
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		42
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			42
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		43
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		43
	<b>RecordStatus</b> <RcrdSts>	[0..*]			43
	<b>OriginalRecordIdentification</b> <OrgnlRcrdld>	[1..1]	Text		43
	<b>Status</b> <Sts>	[1..1]	CodeSet		44
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		44
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	44
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	45
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	45

## 4.3 Constraints

### C1 SupplementaryDataRule

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

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 StatusAdvice <StsAdvc>

*Presence:* [1..\*]

*Definition:* Status advice report.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageReportIdentifier</b> <MsgRptldr>	[0..1]	Text		40
	<b>MessageStatus</b> <MsgSts>	[0..1]			40
	<b>Status</b> <Sts>	[1..1]	CodeSet		41
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		41
	<b>MessageDate</b> <MsgDt>	[0..1]	Date		42
	<b>Statistics</b> <Sttstcs>	[0..1]			42
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		42
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			42
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		43
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		43
	<b>RecordStatus</b> <RcrdSts>	[0..*]			43
	<b>OriginalRecordIdentification</b> <OrgnlRcrdId>	[1..1]	Text		43
	<b>Status</b> <Sts>	[1..1]	CodeSet		44
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		44
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	44
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	45

#### 4.4.1.1 MessageReportIdentifier <MsgRptldr>

*Presence:* [0..1]

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

*Usage:*

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

*Datatype:* "Max140Text" on page 442

#### 4.4.1.2 MessageStatus <MsgSts>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Status &lt;Sts&gt;</b>	[1..1]	CodeSet		41
	<b>ValidationRule &lt;VldtnRule&gt;</b>	[0..*]	±		41
	<b>MessageDate &lt;MsgDt&gt;</b>	[0..1]	Date		42
	<b>Statistics &lt;Sttstcs&gt;</b>	[0..1]			42
	<b>TotalNumberOfRecords &lt;TtlNbOfRcrds&gt;</b>	[1..1]	Text		42
	<b>NumberOfRecordsPerStatus &lt;NbOfRcrdsPerSts&gt;</b>	[1..*]			42
	<b>DetailedNumberOfRecords &lt;DtldNbOfRcrds&gt;</b>	[1..1]	Text		43
	<b>DetailedStatus &lt;DtldSts&gt;</b>	[1..1]	CodeSet		43

#### 4.4.1.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Provides the status for the full message.

*Datatype:* "ReportingMessageStatus1Code" on page 432

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

#### 4.4.1.2.2 ValidationRule <VldtnRule>

*Presence:* [0..\*]

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

**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		337
	Description <Desc>	[0..1]	Text		337
	SchemeName <SchmeNm>	[0..1]	±		337
	Issuer <Issr>	[0..1]	Text		337

#### 4.4.1.2.3 MessageDate <MsgDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 438

#### 4.4.1.2.4 Statistics <Sttstcs>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfRecords</b> <TtlNbOfRcrds>	[1..1]	Text		42
	<b>NumberOfRecordsPerStatus</b> <NbOfRcrdsPerSts>	[1..*]			42
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		43
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		43

##### 4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

*Presence:* [1..1]

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

*Datatype:* "Max15NumericText" on page 443

##### 4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

*Presence:* [1..\*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DetailedNumberOfRecords</b> <DtldNbOfRcrds>	[1..1]	Text		43
	<b>DetailedStatus</b> <DtldSts>	[1..1]	CodeSet		43

**4.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>***Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 443**4.4.1.2.4.2.2 DetailedStatus <DtldSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 433

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

**4.4.1.3 RecordStatus <RcrdSts>***Presence:* [0..\*]*Definition:* Provides per record status on the report that has been received.**RecordStatus <RcrdSts>** contains the following **StatusReportRecord3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OriginalRecordIdentification</b> <OrgnlRcrdId>	[1..1]	Text		43
	<b>Status</b> <Sts>	[1..1]	CodeSet		44
	<b>ValidationRule</b> <VldtnRule>	[0..*]	±		44
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	44

**4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>***Presence:* [1..1]*Definition:* Unique and unambiguous technical identification of the original data for which the status is provided.*Datatype:* "Max140Text" on page 442

**4.4.1.3.2 Status <Sts>***Presence:* [1..1]*Definition:* Defines status of the reported transaction.*Datatype:* "ReportingRecordStatus1Code" on page 433

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

**4.4.1.3.3 ValidationRule <VldtnRule>***Presence:* [0..\*]*Definition:* Provides the details of the rule which could not be validated.**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		337
	Description <Desc>	[0..1]	Text		337
	SchemeName <SchmeNm>	[0..1]	±		337
	Issuer <Issr>	[0..1]	Text		337

**4.4.1.3.4 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

#### 4.4.1.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

#### 4.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

## **Constraints**

- **SupplementaryDataRule**

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

# 5 **auth.032.001.01**

## **FinancialInstrumentReportingEquityTransparencyDataReportV01**

### 5.1 **MessageDefinition Functionality**

The FinancialInstrumentReportingEquityTransparencyDataReport message is sent by the trading venues to the national competent authority to report on the transparency data for equity financial instruments.

#### Outline

The FinancialInstrumentReportingEquityTransparencyDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report, common to all reference data.

B. EquityTransparencyData

Details the equity transparency qualitative data reported by a trading venue.

C. 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> <FinInstrmRptgEqtyTrnsprncyDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		49
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	49
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		50
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		50
	<b>FullName</b> <FullNm>	[0..1]	Text		50
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		51
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		51
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		51
	<b>NumberOutstandingInstruments</b> <NbOutsdngInstrms>	[0..1]	Quantity		51
	<b>HoldingsExceedingTotalVotingRightThreshold</b> <HldgsExcdgTtlVtngRghtThrshld>	[0..1]	Quantity		51
	<b>IssuanceSize</b> <IssncSz>	[0..1]	Amount	C1, C3	52
	<b>InstrumentPrice</b> <InstrmPric>	[0..1]	Amount	C1	52
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	52

## 5.3 Constraints

### C1 ActiveCurrency

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

### C2 Country

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

### C3 CurrencyAmount

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

Note: The decimal separator is a dot.

### C4 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.

**C5 ValidISINRule**

ISIN code must pass checksum validation.

**C6 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C7 ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 5.4.2 EquityTransparencyData <EqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the equity transparency qualitative data reported by a trading venue.

*Impacted by:* [C5 "ValidISINRule"](#), [C7 "ValidMICRule"](#)

**EquityTransparencyData <EqtyTrnsprncyData>** contains the following **TransparencyDataReport11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		50
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		50
	<b>FullName</b> <FullNm>	[0..1]	Text		50
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		51
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		51
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		51
	<b>NumberOutstandingInstruments</b> <NbOutsdngInstrms>	[0..1]	Quantity		51
	<b>HoldingsExceedingTotalVotingRightThreshold</b> <HldgsExcdgTtlVtngRghtThrshld>	[0..1]	Quantity		51
	<b>IssuanceSize</b> <IssncSz>	[0..1]	Amount	C1, C3	52
	<b>InstrumentPrice</b> <InstrmPric>	[0..1]	Amount	C1	52

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

#### 5.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 5.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 5.4.2.3 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name or description of the financial instrument.

*Datatype:* "Max350Text" on page 443

#### 5.4.2.4 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 439

#### 5.4.2.5 ReportingDate <RptgDt>

*Presence:* [0..1]

*Definition:* Date for which the data is provided.

*Datatype:* "ISODate" on page 438

#### 5.4.2.6 FinancialInstrumentClassification <FinInstrmClssfctn>

*Presence:* [1..1]

*Definition:* Specifies the classification of the equity instrument.

*Datatype:* "EquityInstrumentReportingClassification1Code" on page 424

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.
CRFT	Certificate	Contract is of type certificates.

#### 5.4.2.7 NumberOutstandingInstruments <NbOutsdngInstrms>

*Presence:* [0..1]

*Definition:* For shares and depository receipts, the total number of outstanding instruments.

For ETFs, the number of units issued for trading.

*Datatype:* "DecimalNumberFraction5" on page 440

#### 5.4.2.8 HoldingsExceedingTotalVotingRightThreshold <HldgsExcdgTtlVtngRghtThrshld>

*Presence:* [0..1]

*Definition:* The total number of shares corresponding to holdings exceeding 5% of total voting rights of the issuer unless such a holding is held by a collective investment undertaking or a pension fund. This field is to be populated only when actual information is known.

*Datatype:* "DecimalNumberFraction5" on page 440

### 5.4.2.9 IssuanceSize <IssncSz>

*Presence:* [0..1]

*Definition:* Issuance size of the certificate expressed in Euros.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 404

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 5.4.2.10 InstrumentPrice <InstrmPric>

*Presence:* [0..1]

*Definition:* Before the first admission to trading of the instrument, the price of the instrument as it will stand at the start of the first day of trading.

After the first admission to trading of the instrument, the price of the instrument at the last trading day of the previous year, or at the end of the day on which a corporate action is effective. The price should be expressed in Euros. To be reported for shares and depositary receipts.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 403

#### Constraints

- **ActiveCurrency**

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

### 5.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 6 **auth.033.001.02**

## **FinancialInstrumentReportingNonEquityTransparencyDataReportV02**

### 6.1 **MessageDefinition Functionality**

The FinancialInstrumentReportingNonEquityTransparencyDataReport message is sent by the trading venue to the national competent authority to submit non equity specific details as part of classifying and applying necessary transparency non equity computations.

#### Outline

The FinancialInstrumentReportingNonEquityTransparencyDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. NonEquityTransparencyData

Details the non-equity transparency qualitative data reported by a trading venue.

C. SupplementaryData

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTrnsprncyDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		58
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C6, C10	58
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		61
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		61
	<b>FullName</b> <FullNm>	[0..1]	Text		62
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		62
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		62
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		62
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		62
	<b>UnderlyingInstrumentAssetClass</b> <UndrlygInstrmAsstClss>	[0..1]	CodeSet		62
	<b>DerivativeContractType</b> <DerivCtrctTp>	[0..1]	CodeSet		63
	<b>Bond</b> <Bd>	[0..1]	±		63
	<b>EmissionAllowanceType</b> <EmssnAllwncTp>	[0..1]	CodeSet		64
	<b>Derivative</b> <Deriv>	[0..1]			64
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			67
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			67
{Or	<b>Freight</b> <Frght>	[1..1]			67
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		68
Or}	<b>Energy</b> <Nrgy>	[1..1]			68
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	68
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			68
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			69
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		69
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		70
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			70
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		70

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		70
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		71
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	71
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		71
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	71
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		71
Or}	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		72
Or	<b>ForeignExchange</b> <FX>	[1..1]			72
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		72
Or	<b>Equity</b> <Eqty>	[1..1]			72
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			73
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		73
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		73
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		74
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		74
	<b>Parameter</b> <Param>	[0..1]	CodeSet		74
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			75
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		75
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	75
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	76
Or	<b>Credit</b> <Cdt>	[1..1]			76
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		77
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			78
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		78
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		78
	<b>Series</b> <Srs>	[0..1]	Quantity		78
	<b>Version</b> <Vrsn>	[0..1]	Quantity		78
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		79
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		79
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	79

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	79
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		80
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		80
	<b>SingleName</b> <SnglNm>	[1..1]	±		80
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwpIndxDeriv>	[1..1]			80
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		81
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwpld>	[1..1]			81
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		83
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	83

## 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 Country

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

### C4 NumberRule

If Number is negative, then Sign must be present.

**C5 SupplementaryDataRule**

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

**C6 ValidISINRule**

ISIN code must pass checksum validation.

**C7 ValidISINRule**

ISIN code must pass checksum validation.

**C8 ValidISINRule**

ISIN code must pass checksum validation.

**C9 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C10 ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 6.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the non-equity transparency qualitative data reported by a trading venue.

*Impacted by:* [C6 "ValidISINRule"](#), [C10 "ValidMICRule"](#)

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following  
**TransparencyDataReport16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		61
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		61
	<b>FullName</b> <FullNm>	[0..1]	Text		62
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		62
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		62
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		62
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[1..1]	CodeSet		62
	<b>UnderlyingInstrumentAssetClass</b> <UndrlygInstrmAsstClss>	[0..1]	CodeSet		62
	<b>DerivativeContractType</b> <DerivCtrctTp>	[0..1]	CodeSet		63
	<b>Bond</b> <Bd>	[0..1]	±		63
	<b>EmissionAllowanceType</b> <EmssnAllwncTp>	[0..1]	CodeSet		64
	<b>Derivative</b> <Deriv>	[0..1]			64
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			67
	<b>ClassSpecific</b> <ClssSpfcfc>	[0..1]			67
{Or	<b>Freight</b> <Frght>	[1..1]			67
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		68
Or}	<b>Energy</b> <Nrgy>	[1..1]			68
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	68
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			68
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			69
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		69
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		70
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			70
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		70
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		70
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		71
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	71
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		71

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	71
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		71
Or}	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		72
Or	<b>ForeignExchange</b> <FX>	[1..1]			72
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		72
Or	<b>Equity</b> <Eqty>	[1..1]			72
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			73
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		73
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		73
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		74
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		74
	<b>Parameter</b> <Param>	[0..1]	CodeSet		74
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			75
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		75
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	75
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	76
Or	<b>Credit</b> <Cdt>	[1..1]			76
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		77
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			78
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		78
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		78
	<b>Series</b> <Srs>	[0..1]	Quantity		78
	<b>Version</b> <Vrsn>	[0..1]	Quantity		78
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		79
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		79
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	79
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	79
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		80
	<b>ObligationIdentification</b> <OblgtId>	[1..1]	IdentifierSet		80

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SingleName</b> <SnglNm>	[1..1]	±		80
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwplIdxDeriv>	[1..1]			80
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		81
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwplIdx>	[1..1]			81
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		83

**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, Market Identification code must be an active market for that reporting period.

**6.4.2.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

**6.4.2.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

**6.4.2.3 FullName <FullNm>***Presence:* [0..1]*Definition:* Full name or description of the financial instrument.*Datatype:* "Max350Text" on page 443**6.4.2.4 TradingVenue <TradgVn>***Presence:* [0..1]*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.*Datatype:* "MICIdentifier" on page 439**6.4.2.5 ReportingDate <RptgDt>***Presence:* [0..1]*Definition:* Date this information is reported in relation to.*Datatype:* "ISODate" on page 438**6.4.2.6 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Maturity date of the financial instrument. Field applicable for the asset classes of bonds, interest rate derivatives, equity derivatives, commodity derivatives, foreign exchange derivatives, credit derivatives, C10 derivatives and derivatives on emission allowances.*Datatype:* "ISODate" on page 438**6.4.2.7 FinancialInstrumentClassification <FinInstrmClssfctn>***Presence:* [1..1]*Definition:* Identification of non-equity financial instruments.*Datatype:* "NonEquityInstrumentReportingClassification1Code" on page 428

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

**6.4.2.8 UnderlyingInstrumentAssetClass <UndrlygInstrmAsstClss>***Presence:* [0..1]

*Definition:* Details on the type of asset class a non-equity financial instrument can be classified as.

*Datatype:* "ProductType5Code" on page 431

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

#### 6.4.2.9 DerivativeContractType <DerivCtrctTp>

*Presence:* [0..1]

*Definition:* Details on the contract type a derivative non-equity financial instrument can be classified as.

*Datatype:* "FinancialInstrumentContractType1Code" on page 426

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

#### 6.4.2.10 Bond <Bd>

*Presence:* [0..1]

*Definition:* Details specific to a bond / debt instrument.

**Bond <Bd>** contains the following elements (see "DebtInstrument5" on page 403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		403
	IssuanceDate <IssncDt>	[1..1]	Date		403

#### 6.4.2.11 EmissionAllowanceType <EmssnAllwncTp>

*Presence:* [0..1]

*Definition:* Details the reporting of the emission allowance sub type.

*Datatype:* "EmissionAllowanceProductType2Code" on page 424

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

#### 6.4.2.12 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Derivative specific details.

**Derivative <Deriv>** contains one of the following **Derivative3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Commodity</b> <Cmmdty>	[1..1]			67
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			67
{Or	<b>Freight</b> <Frgh>	[1..1]			67
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChtr>	[1..1]	Text		68
Or}	<b>Energy</b> <Nrgy>	[1..1]			68
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	68
Or	<b>InterestRate</b> <IntrstRate>	[1..1]			68
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			69
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		69
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		70
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			70
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		70
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		70
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		71
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	71
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		71
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	71
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		71
Or}	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		72
Or	<b>ForeignExchange</b> <FX>	[1..1]			72
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		72
Or	<b>Equity</b> <Eqty>	[1..1]			72
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			73
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		73
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		73
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		74
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		74
	<b>Parameter</b> <Param>	[0..1]	CodeSet		74

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ContractForDifference</b> <CtrctForDiff>	[1..1]			75
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		75
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	75
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	76
Or	<b>Credit</b> <Cdt>	[1..1]			76
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		77
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			78
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		78
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		78
	<b>Series</b> <Srs>	[0..1]	Quantity		78
	<b>Version</b> <Vrsn>	[0..1]	Quantity		78
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		79
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		79
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	79
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	79
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		80
	<b>ObligationIdentification</b> <OblgtnId>	[1..1]	IdentifierSet		80
	<b>SingleName</b> <SnglNm>	[1..1]	±		80
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwpIndxDeriv>	[1..1]			80
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		81
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwpIndx>	[1..1]			81
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82
Or}	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]	CodeSet		83

**6.4.2.12.1 Commodity <Cmmdty>***Presence:* [1..1]*Definition:* Details specific for commodity derivatives.**Commodity <Cmmdty>** contains the following **CommodityDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClassSpecific</b> <ClssSpfc>	[0..1]			67
{Or	<b>Freight</b> <Frght>	[1..1]			67
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChrtr>	[1..1]	Text		68
Or}	<b>Energy</b> <Nrgy>	[1..1]			68
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	68

**6.4.2.12.1.1 ClassSpecific <ClssSpfc>***Presence:* [0..1]*Definition:* Provides specific information related to commodity derivatives.**ClassSpecific <ClssSpfc>** contains one of the following **CommodityDerivative2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Freight</b> <Frght>	[1..1]			67
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChrtr>	[1..1]	Text		68
Or}	<b>Energy</b> <Nrgy>	[1..1]			68
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68

**6.4.2.12.1.1.1 Freight <Frght>***Presence:* [1..1]*Definition:* Details specific to freight derivatives.**Freight <Frght>** contains the following **CommodityDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Size</b> <Sz>	[1..1]	Text		67
	<b>AverageTimeCharter</b> <AvrgTmChrtr>	[1..1]	Text		68

**6.4.2.12.1.1.1.1 Size <Sz>***Presence:* [1..1]

*Definition:* Specification of the size related to the freight sub type. Field to be populated when the base product field is equal to freight.

*Datatype:* "Max25Text" on page 443

#### 6.4.2.12.1.1.2 AverageTimeCharter <AvrgTmChtr>

*Presence:* [1..1]

*Definition:* Details the specific route or time charter average. Field to be populated when the base product field is equal to freight.

*Datatype:* "Max25Text" on page 443

#### 6.4.2.12.1.1.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Details specific to energy derivatives.

**Energy <Nrgy>** contains the following **CommodityDerivative6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementLocation</b> <SttlmLctn>	[1..1]	Text		68

#### 6.4.2.12.1.1.2.1 SettlementLocation <SttlmLctn>

*Presence:* [1..1]

*Definition:* Place where the delivery and the cash settlement of the base product occurs.

*Datatype:* "Max25Text" on page 443

#### 6.4.2.12.1.2 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 6.4.2.12.2 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Details specific for Interest rate.

**InterestRate <IntrstRate>** contains the following **InterestRateDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			69
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		69
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		70
	<b>UnderlyingBond</b> <UndrlygBd>	[0..1]			70
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		70
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		70
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		71
	<b>SwaptionNotionalCurrency</b> <SwptnNtnlCcy>	[0..1]	CodeSet	C1	71
	<b>UnderlyingSwapMaturityDate</b> <UndrlygSwpMtrtyDt>	[0..1]	Date		71
	<b>InflationIndex</b> <InfltnIndx>	[0..1]		C7	71
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		71
Or}	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>InterestRateReference</b> <IntrstRateRef>	[1..1]	±		72

#### 6.4.2.12.2.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Specific details on the underlying type of the interest rate derivative.

**UnderlyingType <UndrlygTp>** contains one of the following **InterestRateDerivative2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SwapRelated</b> <SwpRltd>	[1..1]	CodeSet		69
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		70

#### 6.4.2.12.2.1.1 SwapRelated <SwpRltd>

*Presence:* [1..1]

*Definition:* Underlying interest rate type is a swap, swaption, a future on a swap or a forward on a swap with regard to the underlying swap.

*Datatype:* "SwapType1Code" on page 435

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.

CodeName	Name	Definition
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

**6.4.2.12.2.1.2 Other <Othr>***Presence:* [1..1]*Definition:* Where contract type is different from swaps, swaptions, futures on swaps and forwards on a swap, this field is used.*Datatype:* "UnderlyingInterestRateType3Code" on page 437

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

**6.4.2.12.2.2 UnderlyingBond <UndrlygBd>***Presence:* [0..1]*Definition:* Populated when the underlying type is a bond or a bond future. Details the issuer and maturity date of the bond.**UnderlyingBond <UndrlygBd>** contains the following **BondDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		70
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		70
	<b>IssuanceDate</b> <IssncDt>	[0..1]	Date		71

**6.4.2.12.2.2.1 Issuer <Issr>***Presence:* [1..1]*Definition:* Legal Entity Identifier (LEI) code of the issuer of the direct or ultimate underlying bond.*Datatype:* "LEIIdentifier" on page 439**6.4.2.12.2.2.2 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Date of maturity of the underlying bond. This field applies to debt instruments with defined maturity.

*Datatype:* "ISODate" on page 438

#### 6.4.2.12.2.2.3 IssuanceDate <IssncDt>

*Presence:* [0..1]

*Definition:* Populated with the issuance date of the underlying bond.

*Datatype:* "ISODate" on page 438

#### 6.4.2.12.2.3 SwaptionNotionalCurrency <SwptnNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency of a swaption.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 405

##### 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.

#### 6.4.2.12.2.4 UnderlyingSwapMaturityDate <UndrlygSwpMtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date of the underlying swap, populated for swaptions, futures on swaps and forwards on a swap only.

*Datatype:* "ISODate" on page 438

#### 6.4.2.12.2.5 InflationIndex <InfltnIndx>

*Presence:* [0..1]

*Definition:* Populated to define the inflation index.

*Impacted by:* C7 "ValidISINRule"

**InflationIndex <InfltnIndx>** contains one of the following **InflationIndex1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		71
Or}	<b>Name</b> <Nm>	[1..1]	Text		72

##### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

#### 6.4.2.12.2.5.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* International Securities Identification Number (ISIN) of the inflation index.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 6.4.2.12.2.5.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Standardised name of the index.

*Datatype:* "Max25Text" on page 443

#### 6.4.2.12.2.6 InterestRateReference <IntrstRateRef>

*Presence:* [1..1]

*Definition:* Provides the interest rate against a reference rate and term in number of days, weeks, months or years.

**InterestRateReference <IntrstRateRef>** contains the following elements (see "FloatingInterestRate8" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 6.4.2.12.3 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Details specific for Foreign exchange.

**ForeignExchange <FX>** contains the following **ForeignExchangeDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContractSubType</b> <CtrctSubTp>	[1..1]	CodeSet		72

#### 6.4.2.12.3.1 ContractSubType <CtrctSubTp>

*Presence:* [1..1]

*Definition:* Type of deliverable and non-deliverable forwards, options and swaps contract. .

*Datatype:* "AssetClassSubProductType19Code" on page 413

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

#### 6.4.2.12.4 Equity <Eqty>

*Presence:* [1..1]

*Definition:* Details specific for Equity derivatives.

**Equity <Eqty>** contains the following **EquityDerivative2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]			73
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		73
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		73
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		74
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		74
	<b>Parameter</b> <Param>	[0..1]	CodeSet		74

#### 6.4.2.12.4.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Underlying type of the equity derivative.

**UnderlyingType <UndrlygTp>** contains one of the following **EquityDerivative3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Basket</b> <Bskt>	[1..1]	CodeSet		73
Or	<b>Index</b> <Indx>	[1..1]	CodeSet		73
Or	<b>SingleName</b> <SnglNm>	[1..1]	CodeSet		74
Or}	<b>Other</b> <Othr>	[1..1]	CodeSet		74

##### 6.4.2.12.4.1.1 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a basket.

*Datatype:* "UnderlyingEquityType3Code" on page 436

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

##### 6.4.2.12.4.1.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Populated when the sub asset class is either swap or portfolio swap and the underlying type is an index.

*Datatype:* "UnderlyingEquityType4Code" on page 436

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.

CodeName	Name	Definition
VOLI	VolatilityIndex	Underlying is a volatility index.

**6.4.2.12.4.1.3 SingleName <SnglNm>***Presence:* [1..1]*Definition:* Populated when sub asset class is either swaps or portfolio swaps and the underlying type is a single name.*Datatype:* "UnderlyingEquityType5Code" on page 437

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

**6.4.2.12.4.1.4 Other <Othr>***Presence:* [1..1]*Definition:* Populated when the sub asset class is neither swaps nor portfolio swaps.*Datatype:* "UnderlyingEquityType6Code" on page 437

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

**6.4.2.12.4.2 Parameter <Param>***Presence:* [0..1]*Definition:* Return parameter for the equity derivative.*Datatype:* "EquityReturnParameter1Code" on page 425

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.

CodeName	Name	Definition
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

#### 6.4.2.12.5 ContractForDifference <CtrctForDiff>

*Presence:* [1..1]

*Definition:* Details specific for Contract for difference (CFDs).

**ContractForDifference** <CtrctForDiff> contains the following **ContractForDifference2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingType</b> <UndrlygTp>	[1..1]	CodeSet		75
	<b>NotionalCurrency1</b> <NtnlCcy1>	[0..1]	CodeSet	C2	75
	<b>NotionalCurrency2</b> <NtnlCcy2>	[0..1]	CodeSet	C2	76

##### 6.4.2.12.5.1 UnderlyingType <UndrlygTp>

*Presence:* [1..1]

*Definition:* Underlying type of the contract for difference.

*Datatype:* "UnderlyingContractForDifferenceType3Code" on page 436

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.
OTHR	Other	Underlying is of other type.

##### 6.4.2.12.5.2 NotionalCurrency1 <NtnlCcy1>

*Presence:* [0..1]

*Definition:* Currency 1 of the underlying currency pair.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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)

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contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 6.4.2.12.5.3 NotionalCurrency2 <NtnlCcy2>

*Presence:* [0..1]

*Definition:* Currency 2 of the underlying currency pair.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

##### 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.

#### 6.4.2.12.6 Credit <Cdt>

*Presence:* [1..1]

*Definition:* Details specific for a credit derivative.

**Credit <Cdt>** contains one of the following **CreditDefaultSwapsDerivative4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SingleNameCreditDefaultSwap</b> <SnglNmCdtDfltSwp>	[1..1]	±		77
Or	<b>CreditDefaultSwapIndex</b> <CdtDfltSwpIndx>	[1..1]			78
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		78
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		78
	<b>Series</b> <Srs>	[0..1]	Quantity		78
	<b>Version</b> <Vrsn>	[0..1]	Quantity		78
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		79
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		79
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	79
Or	<b>SingleNameCreditDefaultSwapDerivative</b> <SnglNmCdtDfltSwpDeriv>	[1..1]		C8	79
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		80
	<b>ObligationIdentification</b> <OblgtnId>	[1..1]	IdentifierSet		80
	<b>SingleName</b> <SnglNm>	[1..1]	±		80
Or}	<b>CreditDefaultSwapIndexDerivative</b> <CdtDfltSwpIndxDeriv>	[1..1]			80
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		81
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwpIndx>	[1..1]			81
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82

#### 6.4.2.12.6.1 SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp>

*Presence:* [1..1]

*Definition:* A credit default swap on a single name instrument.

**SingleNameCreditDefaultSwap <SnglNmCdtDfltSwp>** contains the following elements (see "CreditDefaultSwapSingleName2" on page 322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <Svrgnlssr>	[1..1]	Indicator		322
	ReferenceParty <RefPty>	[0..1]	±		322
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	323

#### 6.4.2.12.6.2 CreditDefaultSwapIndex <CdtDfltSwpIndx>

*Presence:* [1..1]

*Definition:* A credit default swap on an index.

**CreditDefaultSwapIndex <CdtDfltSwpIndx>** contains the following **CreditDefaultSwapIndex3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingIndexIdentification</b> <UndrlygIndxId>	[0..1]	IdentifierSet		78
	<b>UnderlyingIndexName</b> <UndrlygIndxNm>	[0..1]	Text		78
	<b>Series</b> <Srs>	[0..1]	Quantity		78
	<b>Version</b> <Vrsn>	[0..1]	Quantity		78
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		79
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		79
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	79

##### 6.4.2.12.6.2.1 UnderlyingIndexIdentification <UndrlygIndxId>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying index.

*Datatype:* "ISINOct2015Identifier" on page 439

##### 6.4.2.12.6.2.2 UnderlyingIndexName <UndrlygIndxNm>

*Presence:* [0..1]

*Definition:* To be populated for derivatives on a CDS index with the standardized name of the index.

*Datatype:* "Max25Text" on page 443

##### 6.4.2.12.6.2.3 Series <Srs>

*Presence:* [0..1]

*Definition:* Series number of the composition of the index if applicable.

*Datatype:* "Number" on page 441

##### 6.4.2.12.6.2.4 Version <Vrsn>

*Presence:* [0..1]

*Definition:* New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

*Datatype:* "Number" on page 441

#### 6.4.2.12.6.2.5 RollMonth <RollMnth>

*Presence:* [0..12]

*Definition:* All months when the roll is expected as established by the index provider for a given year. Field should be repeated for each month in the roll.

*Datatype:* "RestrictedMonthExact2Number" on page 442

#### 6.4.2.12.6.2.6 NextRollDate <NxtRollDt>

*Presence:* [0..1]

*Definition:* To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

*Datatype:* "ISODate" on page 438

#### 6.4.2.12.6.2.7 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 6.4.2.12.6.3 SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv>

*Presence:* [1..1]

*Definition:* A credit default swap derivative on a single name.

*Impacted by:* C8 "ValidISINRule"

**SingleNameCreditDefaultSwapDerivative <SnglNmCdtDfltSwpDeriv>** contains the following **CreditDefaultSwapDerivative6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpId>	[0..1]	IdentifierSet		80
	<b>ObligationIdentification</b> <OblgtnId>	[1..1]	IdentifierSet		80
	<b>SingleName</b> <SnglNm>	[1..1]	±		80

**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

**6.4.2.12.6.3.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpld>**

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying swap.

*Datatype:* "ISINOct2015Identifier" on page 439

**6.4.2.12.6.3.2 ObligationIdentification <OblgtId>**

*Presence:* [1..1]

*Definition:* Identification of the reference obligation for a derivative on a credit default swap.

*Datatype:* "ISINOct2015Identifier" on page 439

**6.4.2.12.6.3.3 SingleName <SnglNm>**

*Presence:* [1..1]

*Definition:* Describes the single name specific details the derivative is being made on.

**SingleName <SnglNm>** contains the following elements (see "CreditDefaultSwapSingleName2" on page 322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <SvrgnIssr>	[1..1]	Indicator		322
	ReferenceParty <RefPty>	[0..1]	±		322
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	323

**6.4.2.12.6.4 CreditDefaultSwapIndexDerivative <CdtDfltSwplndxDeriv>**

*Presence:* [1..1]

*Definition:* A credit default swap derivative on an index.

**CreditDefaultSwapIndexDerivative <CdtDfltSwplIdxDeriv>** contains the following  
**CreditDefaultSwapDerivative5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingCreditDefaultSwapIdentification</b> <UndrlygCdtDfltSwpld>	[0..1]	IdentifierSet		81
	<b>UnderlyingCreditDefaultSwapIndex</b> <UndrlygCdtDfltSwplIdx>	[1..1]			81
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82

#### 6.4.2.12.6.4.1 UnderlyingCreditDefaultSwapIdentification <UndrlygCdtDfltSwpld>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying swap.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 6.4.2.12.6.4.2 UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwplIdx>

*Presence:* [1..1]

*Definition:* Describes the Credit Default Swap Index specific details the derivative is being made on.

**UnderlyingCreditDefaultSwapIndex <UndrlygCdtDfltSwplIdx>** contains the following  
**CreditDefaultSwapIndex3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingIndexIdentification</b> <UndrlygIdxId>	[0..1]	IdentifierSet		81
	<b>UnderlyingIndexName</b> <UndrlygIdxNm>	[0..1]	Text		82
	<b>Series</b> <Srs>	[0..1]	Quantity		82
	<b>Version</b> <Vrsn>	[0..1]	Quantity		82
	<b>RollMonth</b> <RollMnth>	[0..12]	Quantity		82
	<b>NextRollDate</b> <NxtRollDt>	[0..1]	Date		82
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	82

#### 6.4.2.12.6.4.2.1 UnderlyingIndexIdentification <UndrlygIdxId>

*Presence:* [0..1]

*Definition:* Derivative on a credit default swap with the ISIN code of the underlying index.

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*Datatype:* "ISINOct2015Identifier" on page 439

#### **6.4.2.12.6.4.2.2 UnderlyingIndexName <UndrlygIdxNm>**

*Presence:* [0..1]

*Definition:* To be populated for derivatives on a CDS index with the standardized name of the index.

*Datatype:* "Max25Text" on page 443

#### **6.4.2.12.6.4.2.3 Series <Srs>**

*Presence:* [0..1]

*Definition:* Series number of the composition of the index if applicable.

*Datatype:* "Number" on page 441

#### **6.4.2.12.6.4.2.4 Version <Vrsn>**

*Presence:* [0..1]

*Definition:* New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

*Datatype:* "Number" on page 441

#### **6.4.2.12.6.4.2.5 RollMonth <RollMnth>**

*Presence:* [0..12]

*Definition:* All months when the roll is expected as established by the index provider for a given year. Field should be repeated for each month in the roll.

*Datatype:* "RestrictedMonthExact2Number" on page 442

#### **6.4.2.12.6.4.2.6 NextRollDate <NxtRollDt>**

*Presence:* [0..1]

*Definition:* To be populated in the case of a CDS Index or a derivative CDS Index with the next roll date of the index as established by the index provider.

*Datatype:* "ISODate" on page 438

#### **6.4.2.12.6.4.2.7 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### **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.

#### 6.4.2.12.7 EmissionAllowance <EmssnAllwnc>

*Presence:* [1..1]

*Definition:* Details specific for emission allowance derivatives

*Datatype:* "EmissionAllowanceProductType1Code" on page 424

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

### 6.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 7 **auth.035.001.01**

## **FinancialInstrumentReportingTradingVolumeCapDataReportV01**

### **7.1 MessageDefinition Functionality**

The FinancialInstrumentReportingTradingVolumeCapDataReport message is sent by the trading venue to the national competent authority to report the total volume of trading and volumes of trading under reference price waiver and negotiated transactions waiver.

#### Outline

The FinancialInstrumentReportingTradingVolumeCapDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. VolumeCapData

Provides details on the volume of trades of financial instruments.

C. 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> <FinInstrmRptgTradgVolCapDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		86
	<b>VolumeCapData</b> <VolCapData>	[1..*]		C6	86
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		87
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		87
	<b>InstrumentReport</b> <InstrmRpt>	[1..*]		C4	87
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		88
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		88
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	88
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		88
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		88
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxsTradgVol>	[1..1]	Amount		89
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	89

## 7.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 Country

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

### C3 SupplementaryDataRule

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

### C4 ValidISINRule

ISIN code must pass checksum validation.

### C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

**C6 ValidMICRule**

Where populated, the market identification code must be an active market at the time of reporting.

## 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 7.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 7.4.2 VolumeCapData <VolCapData>

*Presence:* [1..\*]

*Definition:* Provides details on the volume of trades of financial instruments.

*Impacted by:* C6 "ValidMICRule"

**VolumeCapData <VolCapData>** contains the following **VolumeCapReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		87
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		87
	<b>InstrumentReport</b> <InstmRpt>	[1..*]		C4	87
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		88
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		88
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	88
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		88
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		88
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxSTradgVol>	[1..1]	Amount		89

**Constraints**

- **ValidMICRule**

Where populated, the market identification code must be an active market at the time of reporting.

**7.4.2.1 ReportingPeriod <RptgPrd>**

*Presence:* [0..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

**7.4.2.2 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* The venue this report is in relation to specified as {MIC} (segment MIC, where available, otherwise operational MIC).

*Datatype:* "MICIdentifier" on page 439

**7.4.2.3 InstrumentReport <InstrmRpt>**

*Presence:* [1..\*]

*Definition:* Volume cap data specific to a reporting period.

*Impacted by:* C4 "ValidISINRule"

**InstrumentReport <InstrmRpt>** contains the following **VolumeCapReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		88
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		88
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	88
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount		88
	<b>TotalReferencePriceTradingVolume</b> <TtlRefPricTradgVol>	[1..1]	Amount		88
	<b>TotalNegotiatedTransactionsTradingVolume</b> <TtlNgtdTxsTradgVol>	[1..1]	Amount		89

**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

**7.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

**7.4.2.3.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

**7.4.2.3.3 Currency <Ccy>**

*Presence:* [1..1]

*Definition:* Currency of the transaction.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

**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.

**7.4.2.3.4 TotalTradingVolume <TtlTradgVol>**

*Presence:* [1..1]

*Definition:* Total traded volume of the instrument in this specific reporting period.

*Datatype:* "ImpliedCurrencyAndAmount" on page 405

**7.4.2.3.5 TotalReferencePriceTradingVolume <TtlRefPricTradgVol>**

*Presence:* [1..1]

*Definition:* Total volume of trading under reference price waiver as defined under the local regulation.

*Datatype:* "ImpliedCurrencyAndAmount" on page 405

**7.4.2.3.6 TotalNegotiatedTransactionsTradingVolume <TtINgtdTxSTradgVol>***Presence:* [1..1]*Definition:* Total volume of trading under negotiated transactions waiver as defined under the local regulation.*Datatype:* "ImpliedCurrencyAndAmount" on page 405**7.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C3 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**Constraints**

- SupplementaryDataRule**

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

# 8 **auth.036.001.03**

## **FinancialInstrumentReportingReferenceData DeltaReportV03**

### 8.1 **MessageDefinition Functionality**

The FinancialInstrumentReportingReferenceDataDeltaReport message is sent by the trading venues to the national competent authority to report on changes that have occurred in the base data between reference data file generation.

#### Outline

The FinancialInstrumentReportingReferenceDataDeltaReportV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. FinancialInstrument

Provides the details of the reference data that have been updated (since the last report).

C. 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> <FinInstrmRptgRefDataDltaRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		98
	<b>FinancialInstrument</b> <FinInstrm>	[0..*]			98
{Or	<b>ModifiedRecord</b> <ModfdRcrd>	[1..1]		C18, C20	104
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		106
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	107
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		107
	<b>FullName</b> <FullNm>	[1..1]	Text		107
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		107
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		108
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	108
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		108
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		108
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	108
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			109
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	109
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		110
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	110
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		110
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		111
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	111
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		113
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	113
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			113
{Or	<b>Single</b> <Sngl>	[1..1]	±		113
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	114
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		114
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		114

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		115
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		115
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	116
	<b>Commodity</b> <Cmmdty>	[0..1]			116
	<b>Product</b> <Pdct>	[1..1]	±		117
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		118
	<b>Interest</b> <Intrst>	[0..1]			118
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119
	<b>ForeignExchange</b> <FX>	[0..1]			120
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	121
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		121
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		121
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		121
	<b>RelevantCompetentAuthority</b> <RlvntCmpntAuthrty>	[0..1]	CodeSet	C4	122
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		122
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		122
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		122
Or	<b>NewRecord</b> <NewRcrd>	[1..1]		C18, C20	123
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		125
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	126
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[1..1]	Text		126
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		126
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		127

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	127
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		127
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		127
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	127
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			128
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	128
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		129
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	129
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		129
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		130
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	130
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		132
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	132
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			132
{Or	<b>Single</b> <Sngl>	[1..1]	±		132
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	133
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		133
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		133
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		134
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		134
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	135
	<b>Commodity</b> <Cmmdty>	[0..1]			135
	<b>Product</b> <Pdct>	[1..1]	±		136
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		137
	<b>Interest</b> <Intrst>	[0..1]			137
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138
	<b>ForeignExchange</b> <FX>	[0..1]			139

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	140
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		140
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		140
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		140
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	141
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		141
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		141
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		141
Or	<b>TerminatedRecord</b> <TermntdRcrd>	[1..1]		C18, C20	142
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		144
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	145
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		145
	<b>FullName</b> <FullNm>	[1..1]	Text		145
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		145
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		146
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	146
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		146
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		146
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	146
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			147
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	147
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		148
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	148
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		148
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		149
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	149
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		151

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	151
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			151
{Or	<b>Single</b> <Sngl>	[1..1]	±		151
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	152
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		152
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		152
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		153
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		153
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	154
	<b>Commodity</b> <Cmmdty>	[0..1]			154
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		156
	<b>Interest</b> <Intrst>	[0..1]			156
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157
	<b>ForeignExchange</b> <FX>	[0..1]			158
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	159
	<b>InconsistencyIndicator</b> <IncnstncyInd>	[0..1]	Indicator		159
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		159
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		159
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	160
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		160
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		160
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		160
Or}	<b>CancelledRecord</b> <CancRcrd>	[1..1]	±	C19, C21	161
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	163

## 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 **BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

### 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 **MultiplierRule**

Price Multiplier must not be zero.

### C7 **NumberRule**

If Number is negative, then Sign must be present.

### C8 **NumberRule**

If Number is negative, then Sign must be present.

### C9 **OneElementPresentRule**

At least one of 5 elements must be present.

### C10 **OneElementPresentRule**

At least one of 5 elements must be present.

### C11 **OneElementPresentRule**

At least one of the 3 elements must be present.

### C12 **OneElementPresentRule**

At least one of the 5 elements 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.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C16 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C17 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C18 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C19 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C20 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C21 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C22 ValidISINRule**

ISIN code must pass checksum validation.

**C23 ValidISINRule**

ISIN code must pass checksum validation.

**C24 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C25 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C26 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C27 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C28 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C29 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

**C30 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 8.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 8.4.2 FinancialInstrument <FinInstrm>

*Presence:* [0..\*]

*Definition:* Provides the details of the reference data that have been updated (since the last report).

**FinancialInstrument <FinInstrm>** contains one of the following  
**SecuritiesReferenceDeltaStatusReport5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ModifiedRecord</b> <ModfdRcrd>	[1..1]		C18, C20	104
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		106
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	107
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		107
	<b>FullName</b> <FullNm>	[1..1]	Text		107
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		107
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		108
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	108
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		108
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		108
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	108
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			109
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	109
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		110
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	110
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		110
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		111
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	111
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		113
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	113
	<b>UnderlyingInstrument</b> <UndrlyglInstrm>	[0..1]			113
{Or	<b>Single</b> <Sngl>	[1..1]	±		113
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	114
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		114
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		114
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		115
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		115

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	116
	<b>Commodity</b> <Cmmdty>	[0..1]			116
	<b>Product</b> <Pdct>	[1..1]	±		117
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		118
	<b>Interest</b> <Intrst>	[0..1]			118
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119
	<b>ForeignExchange</b> <FX>	[0..1]			120
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	121
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		121
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		121
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		121
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	122
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		122
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		122
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		122
Or	<b>NewRecord</b> <NewRcrd>	[1..1]		C18, C20	123
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		125
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	126
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[1..1]	Text		126
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		126
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		127
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	127
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		127

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		127
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	127
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			128
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	128
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		129
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	129
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		129
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		130
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	130
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		132
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	132
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			132
{Or	<b>Single</b> <Sngl>	[1..1]	±		132
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	133
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		133
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		133
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		134
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		134
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	135
	<b>Commodity</b> <Cmmdty>	[0..1]			135
	<b>Product</b> <Pdct>	[1..1]	±		136
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		137
	<b>Interest</b> <Intrst>	[0..1]			137
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138
	<b>ForeignExchange</b> <FX>	[0..1]			139
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	140
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		140
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		140
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		140
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	141
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		141
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		141
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		141
Or	<b>TerminatedRecord</b> <TermntdRcrd>	[1..1]		C18, C20	142
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		144
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	145
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		145
	<b>FullName</b> <FullNm>	[1..1]	Text		145
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		145
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		146
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	146
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		146
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		146
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	146
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			147
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	147
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		148
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	148
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		148
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		149
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	149
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		151
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	151

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			151
{Or	<b>Single</b> <Sngl>	[1..1]	±		151
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	152
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		152
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		152
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		153
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		153
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	154
	<b>Commodity</b> <Cmmdty>	[0..1]			154
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		156
	<b>Interest</b> <Intrst>	[0..1]			156
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157
	<b>ForeignExchange</b> <FX>	[0..1]			158
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	159
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		159
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		159
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		159
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	160
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		160
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		160
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		160
Or}	<b>CancelledRecord</b> <CancRcrd>	[1..1]	±	C19, C21	161

#### **8.4.2.1 ModifiedRecord <ModfdRcrd>**

*Presence:* [1..1]

*Definition:* Specifies data that has been modified since the previous report.

*Impacted by:* C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

**ModifiedRecord <ModfdRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		106
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	107
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		107
	<b>FullName</b> <FullNm>	[1..1]	Text		107
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		107
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		108
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	108
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		108
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		108
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	108
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			109
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	109
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		110
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	110
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		110
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		111
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	111
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		113
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	113
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			113
{Or	<b>Single</b> <Sngl>	[1..1]	±		113
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	114
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		114
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		114
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		115
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		115
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	116
	<b>Commodity</b> <Cmmdty>	[0..1]			116
	<b>Product</b> <Pdct>	[1..1]	±		117

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		118
	<b>Interest</b> <Intrst>	[0..1]			118
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119
	<b>ForeignExchange</b> <FX>	[0..1]			120
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	121
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		121
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		121
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		121
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	122
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		122
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		122
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		122

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### 8.4.2.1.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 8.4.2.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		107
	<b>FullName</b> <FullNm>	[1..1]	Text		107
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		107
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		108
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	108
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		108

#### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

##### 8.4.2.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 439

##### 8.4.2.1.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 443

##### 8.4.2.1.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 443

**8.4.2.1.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

**8.4.2.1.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

**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.

**8.4.2.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**8.4.2.1.3 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

**8.4.2.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>**

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes1" on page 330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvldtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermntnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	109
	MaturityDate <MtrtyDt>	[0..1]	Date		110
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	110
	InterestRate <IntrstRate>	[1..1]	±		110
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		111

#### 8.4.2.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.1.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **8.4.2.1.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.1.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on [page 348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 8.4.2.1.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on [page 423](#)

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		113
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	113
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			113
{Or	<b>Single</b> <Sngl>	[1..1]	±		113
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	114
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		114
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		114
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		115
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		115
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	116
	<b>Commodity</b> <Cmmdty>	[0..1]			116
	<b>Product</b> <Pdct>	[1..1]	±		117
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		118
	<b>Interest</b> <Intrst>	[0..1]			118
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119
	<b>ForeignExchange</b> <FX>	[0..1]			120
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
Or /DeliveryType Must be present

**8.4.2.1.6.1 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Expiry date of the financial instrument.*Datatype:* "ISODate" on page 438**8.4.2.1.6.2 PriceMultiplier <PricMltplr>***Presence:* [0..1]*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.*Impacted by:* C6 "MultiplierRule"*Datatype:* "NonNegativeDecimalNumber" on page 441**Constraints**

- **MultiplierRule**

Price Multiplier must not be zero.

**8.4.2.1.6.3 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]	±		113
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	114

**8.4.2.1.6.3.1 Single <Sngl>***Presence:* [1..1]*Definition:* Instrument consists of single instrument.**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**8.4.2.1.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**8.4.2.1.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**8.4.2.1.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**8.4.2.1.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**8.4.2.1.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.1.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstClsSpfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			116
	<b>Product</b> <Pdct>	[1..1]	±		117
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		118
	<b>Interest</b> <Intrst>	[0..1]			118
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119
	<b>ForeignExchange</b> <FX>	[0..1]			120
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.1.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		117
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		117
	<b>FinalPriceType</b> <FnIPrctTp>	[0..1]	CodeSet		118

#### 8.4.2.1.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzl>	[1..1]	±		311
Or	Freight <Frght>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 8.4.2.1.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

**8.4.2.1.6.8.1.3 FinalPriceType <FnlPricTp>***Presence:* [0..1]*Definition:* Final price type as specified by the trading venue.*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

**8.4.2.1.6.8.2 Interest <Intrst>***Presence:* [0..1]*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		118
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		119
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	119
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		119

**8.4.2.1.6.8.2.1 InterestRate <IntrstRate>***Presence:* [1..1]*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 8.4.2.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 406

#### 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.

#### 8.4.2.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.1.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		120
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	120

##### 8.4.2.1.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 8.4.2.1.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		121
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		121
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		121
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	122
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		122
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		122
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		122

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 8.4.2.1.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.1.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 438

#### 8.4.2.1.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 438

#### 8.4.2.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*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).

#### 8.4.2.1.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 8.4.2.1.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.1.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 439

#### **8.4.2.2 NewRecord <NewRcrd>**

*Presence:* [1..1]

*Definition:* Specifies new instruments that have been added since the previous report.

*Impacted by:* C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

**NewRecord <NewRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		125
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	126
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[1..1]	Text		126
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		126
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		127
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	127
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		127
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		127
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	127
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			128
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	128
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		129
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	129
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		129
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		130
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	130
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		132
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	132
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			132
{Or	<b>Single</b> <Sngl>	[1..1]	±		132
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	133
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		133
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		133
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		134
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		134
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	135
	<b>Commodity</b> <Cmmdty>	[0..1]			135
	<b>Product</b> <Pdct>	[1..1]	±		136

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		137
	<b>Interest</b> <Intrst>	[0..1]			137
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138
	<b>ForeignExchange</b> <FX>	[0..1]			139
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	140
	<b>InconsistencyIndicator</b> <IncnstncyInd>	[0..1]	Indicator		140
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		140
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		140
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	141
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		141
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		141
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		141

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### 8.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 8.4.2.2.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		126
	<b>FullName</b> <FullNm>	[1..1]	Text		126
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		126
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		127
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	127
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		127

#### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

##### 8.4.2.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 439

##### 8.4.2.2.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 443

##### 8.4.2.2.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 443

**8.4.2.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

**8.4.2.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

**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.

**8.4.2.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**8.4.2.2.3 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

**8.4.2.2.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>**

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes1" on page 330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvldtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermtnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.2.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	128
	MaturityDate <MtrtyDt>	[0..1]	Date		129
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	129
	InterestRate <IntrstRate>	[1..1]	±		129
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		130

##### 8.4.2.2.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.2.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **8.4.2.2.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.2.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on [page 348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 8.4.2.2.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on [page 423](#)

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.2.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		132
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	132
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			132
{Or	<b>Single</b> <Sngl>	[1..1]	±		132
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	133
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		133
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		133
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		134
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		134
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	135
	<b>Commodity</b> <Cmmdty>	[0..1]			135
	<b>Product</b> <Pdct>	[1..1]	±		136
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		137
	<b>Interest</b> <Intrst>	[0..1]			137
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138
	<b>ForeignExchange</b> <FX>	[0..1]			139
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
Or /DeliveryType Must be present

**8.4.2.2.6.1 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Expiry date of the financial instrument.*Datatype:* "ISODate" on page 438**8.4.2.2.6.2 PriceMultiplier <PricMltplr>***Presence:* [0..1]*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.*Impacted by:* C6 "MultiplierRule"*Datatype:* "NonNegativeDecimalNumber" on page 441**Constraints**

- **MultiplierRule**

Price Multiplier must not be zero.

**8.4.2.2.6.3 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]	±		132
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	133

**8.4.2.2.6.3.1 Single <Sngl>***Presence:* [1..1]*Definition:* Instrument consists of single instrument.**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**8.4.2.2.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**8.4.2.2.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**8.4.2.2.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**8.4.2.2.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**8.4.2.2.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.2.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstClsSpfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			135
	<b>Product</b> <Pdct>	[1..1]	±		136
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		137
	<b>Interest</b> <Intrst>	[0..1]			137
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138
	<b>ForeignExchange</b> <FX>	[0..1]			139
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.2.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		136
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		136
	<b>FinalPriceType</b> <FnIPrctTp>	[0..1]	CodeSet		137

#### 8.4.2.2.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzz>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 8.4.2.2.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

**8.4.2.2.6.8.1.3 FinalPriceType <FnlPricTp>***Presence:* [0..1]*Definition:* Final price type as specified by the trading venue.*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

**8.4.2.2.6.8.2 Interest <Intrst>***Presence:* [0..1]*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		137
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		138
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	138
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		138

**8.4.2.2.6.8.2.1 InterestRate <IntrstRate>***Presence:* [1..1]*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 8.4.2.2.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.2.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 406

#### 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.

#### 8.4.2.2.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.2.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		139
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	139

##### 8.4.2.2.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.2.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 8.4.2.2.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		140
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		140
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		140
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	141
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		141
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		141
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		141

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 8.4.2.2.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.2.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 438

#### 8.4.2.2.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 438

#### 8.4.2.2.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*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).

#### 8.4.2.2.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 8.4.2.2.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.2.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 439

---

### 8.4.2.3 TerminatedRecord <TermntdRcrd>

*Presence:* [1..1]

*Definition:* Specifies instruments which have been terminated / have reached there pre-set termination data and are no longer valid instruments.

*Impacted by:* C18 "ValidDebtMaturityDateRule", C20 "ValidDerivativeExpiryDateRule"

**TerminatedRecord <TermntdRcrd>** contains the following **SecuritiesReferenceDataReport6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		144
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C16, C22, C27	145
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		145
	<b>FullName</b> <FullNm>	[1..1]	Text		145
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		145
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		146
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	146
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		146
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		146
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C25, C29	146
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			147
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	147
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		148
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	148
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		148
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		149
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	149
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		151
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	151
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			151
{Or	<b>Single</b> <Sngl>	[1..1]	±		151
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	152
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		152
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		152
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		153
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		153
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	154
	<b>Commodity</b> <Cmmdty>	[0..1]			154

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		156
	<b>Interest</b> <Intrst>	[0..1]			156
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157
	<b>ForeignExchange</b> <FX>	[0..1]			158
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	159
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		159
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		159
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		159
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	160
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		160
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		160
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		160

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### 8.4.2.3.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 8.4.2.3.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C16 "ValidCFIRule", C22 "ValidISINRule", C27 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		145
	<b>FullName</b> <FullNm>	[1..1]	Text		145
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		145
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		146
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	146
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		146

#### Constraints

- **ValidCFIRule**  
The CFI code must be a valid CFI code as defined by 10962.
- **ValidISINRule**  
ISIN code must pass checksum validation.
- **ValidShortNameRule**  
ShortName must conform with ISO 18774.

##### 8.4.2.3.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 439

##### 8.4.2.3.2.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 443

##### 8.4.2.3.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 443

#### 8.4.2.3.2.4 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

#### 8.4.2.3.2.5 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

##### 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.

#### 8.4.2.3.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.3.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

#### 8.4.2.3.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C25 "ValidMICRule", C29 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes1" on page 330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvldtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermtnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 8.4.2.3.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	147
	MaturityDate <MtrtyDt>	[0..1]	Date		148
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	148
	InterestRate <IntrstRate>	[1..1]	±		148
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		149

##### 8.4.2.3.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.3.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **8.4.2.3.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **8.4.2.3.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on [page 348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 8.4.2.3.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on [page 423](#)

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 8.4.2.3.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		151
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	151
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			151
{Or	<b>Single</b> <Sngl>	[1..1]	±		151
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	152
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		152
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		152
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		153
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		153
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	154
	<b>Commodity</b> <Cmmdty>	[0..1]			154
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		156
	<b>Interest</b> <Intrst>	[0..1]			156
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157
	<b>ForeignExchange</b> <FX>	[0..1]			158
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
Or /DeliveryType Must be present

**8.4.2.3.6.1 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Expiry date of the financial instrument.*Datatype:* "ISODate" on page 438**8.4.2.3.6.2 PriceMultiplier <PricMltplr>***Presence:* [0..1]*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.*Impacted by:* C6 "MultiplierRule"*Datatype:* "NonNegativeDecimalNumber" on page 441**Constraints**

- **MultiplierRule**

Price Multiplier must not be zero.

**8.4.2.3.6.3 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]	±		151
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	152

**8.4.2.3.6.3.1 Single <Sngl>***Presence:* [1..1]*Definition:* Instrument consists of single instrument.**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**8.4.2.3.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**8.4.2.3.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**8.4.2.3.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**8.4.2.3.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**8.4.2.3.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 8.4.2.3.6.8 AssetClassSpecificAttributes <AsstCllsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstCllsSpfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			154
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		156
	<b>Interest</b> <Intrst>	[0..1]			156
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157
	<b>ForeignExchange</b> <FX>	[0..1]			158
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 8.4.2.3.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		155
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		155
	<b>FinalPriceType</b> <FnIPrctTp>	[0..1]	CodeSet		156

#### 8.4.2.3.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzl>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 8.4.2.3.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

**8.4.2.3.6.8.1.3 FinalPriceType <FnlPricTp>***Presence:* [0..1]*Definition:* Final price type as specified by the trading venue.*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

**8.4.2.3.6.8.2 Interest <Intrst>***Presence:* [0..1]*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		156
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		157
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	157
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		157

**8.4.2.3.6.8.2.1 InterestRate <IntrstRate>***Presence:* [1..1]*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 8.4.2.3.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.3.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 406

#### 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.

#### 8.4.2.3.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 8.4.2.3.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		158
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	158

##### 8.4.2.3.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 8.4.2.3.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 8.4.2.3.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		159
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		159
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		159
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	160
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		160
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		160
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		160

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 8.4.2.3.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.3.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 438

#### 8.4.2.3.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 438

#### 8.4.2.3.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*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).

#### 8.4.2.3.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 8.4.2.3.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 8.4.2.3.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 439

#### **8.4.2.4 CancelledRecord <CancRcrd>**

*Presence:* [1..1]

*Definition:* Specifies data that has been cancelled since the previous report.

*Impacted by:* C19 "ValidDebtMaturityDateRule", C21 "ValidDerivativeExpiryDateRule"

**CancelledRecord <CancRcrd>** contains the following elements (see "SecuritiesReferenceDataReport7" on page 382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		384
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]	±	C15, C18, C21	384
	Issuer <Issr>	[0..1]	IdentifierSet		385
	TradingVenueRelatedAttributes <TradgVnRltdAttrbts>	[1..*]	±	C14, C20, C22	385
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]			386
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C1, C3	386
	MaturityDate <MtrtyDt>	[0..1]	Date		387
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C1, C3	387
	InterestRate <IntrstRate>	[1..1]	±		387
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		388
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[0..1]		C9	388
	ExpiryDate <XpryDt>	[0..1]	Date		390
	PriceMultiplier <PricMltplr>	[0..1]	Quantity	C6	390
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			390
{Or	Single <Sngl>	[1..1]	±		390
Or}	Basket <Bskt>	[1..1]	±	C3, C10	391
	OptionType <OptnTp>	[0..1]	CodeSet		391
	StrikePrice <StrkPric>	[0..1]	±		391
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]		C11	393
	Commodity <Cmmdty>	[0..1]			393
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395
	Interest <Intrst>	[0..1]			395
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396
	ForeignExchange <FX>	[0..1]			397
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397
	TechnicalAttributes <TechAttrbts>	[0..1]		C12	398
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		398
	LastUpdate <LastUpd>	[0..1]	DateTime		398
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		398
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C2	399
	PublicationPeriod <PblctnPrd>	[0..1]	±		399
	NeverPublished <NvrPblshd>	[0..1]	Indicator		399
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		399

**Constraints**

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

## 8.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

## **Constraints**

- **SupplementaryDataRule**

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

# 9 auth.039.001.01 FinancialInstrumentReportingNonWorkingDayReportV01

## 9.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonWorkingDayReport message is sent by the reporting entity to the competent authority to report on non-working days.

### Outline

The FinancialInstrumentReportingNonWorkingDayReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. ReportHeader

Header information related to the global report.

#### B. NonWorkingDay

Provides details on the days a venue is not open.

#### C. 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> <FinInstrmRptgNonWorkgDayRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		166
	<b>NonWorkingDay</b> <NonWorkgDay>	[1..*]			166
	<b>Identification</b> <Id>	[1..1]	±	C3	167
	<b>NonWorkingDay</b> <NonWorkgDay>	[1..*]			167
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		167
	<b>Date</b> <Dt>	[1..1]	Date		167
	<b>Reason</b> <Rsn>	[0..1]	CodeSet		168
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	168

## 9.3 Constraints

### C1 Country

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

### C2 SupplementaryDataRule

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

### C3 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 9.4.2 NonWorkingDay <NonWorkgDay>

*Presence:* [1..\*]

*Definition:* Provides details on the days a venue is not open.

**NonWorkingDay <NonWorkgDay>** contains the following **SecuritiesNonTradingDayReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±	C3	167
	NonWorkingDay <NonWorkgDay>	[1..*]			167
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		167
	Date <Dt>	[1..1]	Date		167
	Reason <Rsn>	[0..1]	CodeSet		168

### 9.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the specific venue this relates to - operating MIC, segment MIC, NCA

*Impacted by:* C3 "ValidMICRule"

**Identification <Id>** contains one of the following elements (see "TradingVenueIdentification1Choice" on page 332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		332
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	332
Or}	Other <Othr>	[1..1]	±		332

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

### 9.4.2.2 NonWorkingDay <NonWorkgDay>

*Presence:* [1..\*]

*Definition:* Provides the non working days of the identified venue. Details on why it is a non working day are also captured.

**NonWorkingDay <NonWorkgDay>** contains the following **SecuritiesNonTradingDay1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		167
	<b>Date</b> <Dt>	[1..1]	Date		167
	<b>Reason</b> <Rsn>	[0..1]	CodeSet		168

#### 9.4.2.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 9.4.2.2.2 Date <Dt>

*Presence:* [1..1]

*Definition:* Non-working date.

*Datatype:* "ISODate" on page 438

#### 9.4.2.2.3 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason code for the non-working day.

*Datatype:* "NonTradingDayReason1Code" on page 430

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

### 9.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 10 auth.040.001.01 FinancialInstrumentReportingEquityTradingA ctivityReportV01

## 10.1 MessageDefinition Functionality

The FinancialInstrumentReportingEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on equity specific trading activity data, used for the transparency calculations.

### Outline

The FinancialInstrumentReportingEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. ReportHeader

Header information related to the global report, common to all reference data.

#### B. EquityTransparencyData

Details the transparency data reported by a trading venue.

#### C. 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> <FinInstrmRptgEqtyTradgActvtyRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		171
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	171
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		172
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		172
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		173
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		173
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		173
	<b>TransactionsExecuted</b> <Txsexctd>	[1..1]			173
	<b>Number</b> <Nb>	[1..1]	Quantity		173
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	173
	<b>TransactionsExecutedExcludingPreTradeWaiver</b> <TxsexctdExclgPreTradWvr>	[1..1]			174
	<b>Number</b> <Nb>	[1..1]	Quantity		174
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	174
	<b>TransactionsExecutedExcludingPostTradeLargeInScaleWaiver</b> <TxsexctdExclgPstTradLrgInScaleWvr>	[1..1]			175
	<b>Number</b> <Nb>	[1..1]	Quantity		175
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	175
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	175

## 10.3 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 Country

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

### C3 CurrencyAmount

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

Note: The decimal separator is a dot.

**C4 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.

**C5 ValidISINRule**

ISIN code must pass checksum validation.

**C6 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C7 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 10.4.2 EquityTransparencyData <EqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C5 "ValidISINRule", C7 "ValidMICRule"

**EquityTransparencyData <EqtyTrnsprncyData>** contains the following **TransparencyDataReport13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		172
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		172
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		173
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		173
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		173
	<b>TransactionsExecuted</b> <TxsExctd>	[1..1]			173
	<b>Number</b> <Nb>	[1..1]	Quantity		173
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	173
	<b>TransactionsExecutedExcludingPreTradeWaiver</b> <TxsExctdExclgPreTradWvr>	[1..1]			174
	<b>Number</b> <Nb>	[1..1]	Quantity		174
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	174
	<b>TransactionsExecutedExcludingPostTradeLargeInScaleWaiver</b> <TxsExctdExclgPstTradLrgInScaleWvr>	[1..1]			175
	<b>Number</b> <Nb>	[1..1]	Quantity		175
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	175

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 10.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 10.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

### 10.4.2.3 ReportingDate <RptgDt>

*Presence:* [0..1]

*Definition:* Date to which the quantitative data fields below relate.

*Datatype:* "ISODate" on page 438

### 10.4.2.4 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 439

### 10.4.2.5 Suspension <Spsnsn>

*Presence:* [1..1]

*Definition:* Indicates whether the instrument was suspended for trading on that Trading Venue for the whole day on the given reporting day.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

### 10.4.2.6 TransactionsExecuted <Txsexctd>

*Presence:* [1..1]

*Definition:* Total number of transactions executed on the reporting day.

**TransactionsExecuted <Txsexctd>** contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		173
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	173

#### 10.4.2.6.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* "DecimalNumberFraction5" on page 440

#### 10.4.2.6.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

**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.

### 10.4.2.7 TransactionsExecutedExcludingPreTradeWaiver <TxsexctdExclgPreTradWvr>

*Presence:* [1..1]

*Definition:* Details all transactions that have been performed under a pre-trade Waiver.

**TransactionsExecutedExcludingPreTradeWaiver <TxsexctdExclgPreTradWvr>** contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		174
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	174

#### 10.4.2.7.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* "DecimalNumberFraction5" on page 440

#### 10.4.2.7.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

**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.

#### 10.4.2.8 TransactionsExecutedExcludingPostTradeLargeInScaleWaiver <TxsExctdExclgPstTradLrgInScaleWvr>

*Presence:* [1..1]

*Definition:* Details all transactions that have been performed under a post-trade large in scale waivers.

##### TransactionsExecutedExcludingPostTradeLargeInScaleWaiver

<TxsExctdExclgPstTradLrgInScaleWvr> contains the following **NumberAndVolume2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	Quantity		175
	<b>Volume</b> <Vol>	[1..1]	Amount	C1, C3	175

##### 10.4.2.8.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Total number of specific transaction types executed on the reporting day.

*Datatype:* "DecimalNumberFraction5" on page 440

##### 10.4.2.8.2 Volume <Vol>

*Presence:* [1..1]

*Definition:* Total volume of specific transactions executed on the reporting day.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

##### 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.

#### 10.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 11 auth.041.001.01 FinancialInstrumentReportingNonEquityTradi ngActivityReportV01

## 11.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonEquityTradingActivityReport message is sent by the trading venue to the national competent authority to report on non-equity specific trading activity aggregated quantitative data, used for the transparency calculations.

### Outline

The FinancialInstrumentReportingNonEquityTradingActivityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. NonEquityTransparencyData

Details the transparency data reported by a trading venue.

C. 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> <FinInstrmRptgNonEqtyTradgActvtyRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		179
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C3, C5	179
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		180
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		180
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		180
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		180
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		180
	<b>NumberTransactions</b> <NbTxs>	[0..1]	Quantity		181
	<b>AggregatedQuantitativeData</b> <AggtdQttvData>	[0..*]			181
	<b>NumberOfTransactions</b> <NbOfTxs>	[1..1]	Quantity		181
	<b>TotalNotionalAmount</b> <TtlNtnlAmt>	[1..1]	Quantity		181
	<b>Range</b> <Rg>	[1..1]			181
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		182
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		182
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	182

## 11.3 Constraints

### C1 Country

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

### C2 SupplementaryDataRule

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

### C3 ValidISINRule

ISIN code must pass checksum validation.

### C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

### C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 11.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 11.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* C3 "ValidISINRule", C5 "ValidMICRule"

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following TransparencyDataReport15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		180
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		180
	<b>ReportingDate</b> <RptgDt>	[0..1]	Date		180
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		180
	<b>Suspension</b> <Sspnsn>	[1..1]	Indicator		180
	<b>NumberTransactions</b> <NbTxs>	[0..1]	Quantity		181
	<b>AggregatedQuantitativeData</b> <AggtdQttvData>	[0..*]			181
	<b>NumberOfTransactions</b> <NbOfTxs>	[1..1]	Quantity		181
	<b>TotalNotionalAmount</b> <TtlNtnlAmt>	[1..1]	Quantity		181
	<b>Range</b> <Rg>	[1..1]			181
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		182
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		182

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**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### **11.4.2.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### **11.4.2.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

#### **11.4.2.3 ReportingDate <RptgDt>**

*Presence:* [0..1]

*Definition:* Date to which the quantitative data fields below relate.

*Datatype:* "ISODate" on page 438

#### **11.4.2.4 TradingVenue <TradgVn>**

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 439

#### **11.4.2.5 Suspension <Sspnsn>**

*Presence:* [1..1]

*Definition:* Indicates whether the instrument was suspended for trading on that trading venue on the reporting day.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**11.4.2.6 NumberTransactions <NbTxs>***Presence:* [0..1]*Definition:* Total number of transactions executed on the reporting day for the instrument.*Datatype:* "Number" on page 441**11.4.2.7 AggregatedQuantitativeData <AggtdQttvData>***Presence:* [0..\*]*Definition:* Aggregated quantitative data on the non-equity instrument being reported. Details aggregated against the specific range that is defined. Transactions that have been cancelled should be excluded from the reported figure.**AggregatedQuantitativeData <AggtdQttvData>** contains the following **TransactionsBin2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfTransactions</b> <NbOfTxs>	[1..1]	Quantity		181
	<b>TotalNotionalAmount</b> <TtlNtnlAmt>	[1..1]	Quantity		181
	<b>Range</b> <Rg>	[1..1]			181
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		182
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		182

**11.4.2.7.1 NumberOfTransactions <NbOfTxs>***Presence:* [1..1]*Definition:* Total number of transactions executed for that bin. Transactions that have been cancelled should be excluded from the reported figure.*Datatype:* "Number" on page 441**11.4.2.7.2 TotalNotionalAmount <TtlNtnlAmt>***Presence:* [1..1]*Definition:* Total notional amount traded represented by all transactions executed on the reporting day which size lies in the bin's range, expressed in the currency as specified in the local regulation (except for emission allowances and emission allowance derivatives: tons of carbon dioxide). Transactions that have been cancelled should be excluded from the reported figure.*Datatype:* "DecimalNumber" on page 440**11.4.2.7.3 Range <Rg>***Presence:* [1..1]*Definition:* Specific range the quantitative data relates to. Only allowed ranges must be used.

**Range <Rg>** contains the following **FromToQuantityRange2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FromQuantity</b> <FrQty>	[1..1]	Quantity		182
	<b>ToQuantity</b> <ToQty>	[1..1]	Quantity		182

#### 11.4.2.7.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

*Datatype:* "DecimalNumber" on page 440

#### 11.4.2.7.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

*Datatype:* "DecimalNumber" on page 440

### 11.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 12 auth.042.001.02 FinancialInstrumentReportingInvalidReferenceDataReportV02

## 12.1 MessageDefinition Functionality

The FinancialInstrumentReportingInvalidReferenceDataReport message is sent by the trading venue to the national competent authority to report on all records that have become invalid based on updates that have been received or that have passed the termination date original set for the instrument.

### Outline

The FinancialInstrumentReportingInvalidReferenceDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

#### A. DatePeriod

Date period capturing when instruments in the report have been invalidated

#### Usage:

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.

#### B. NumberOfRecords

Number of invalid records in this message.

#### C. FinancialInstruments

Provides the details of the financial instruments.

#### D. SupplementaryData

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

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgInvlIdRefDataRpt>	[1..1]			
	<b>DatePeriod</b> <DtPrd>	[1..1]	±		187
	<b>NumberOfRecords</b> <NbOfRcrds>	[0..1]	Quantity		188
	<b>FinancialInstruments</b> <FinInstrms>	[1..*]			188
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]		C16, C17	190
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		192
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	193
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		193
	<b>FullName</b> <FullNm>	[1..1]	Text		193
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		193
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		194
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	194
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		194
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		194
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C19, C21	194
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			195
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	195
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		196
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	196
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		196
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		197
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	197
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		199
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	199
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			199
{Or	<b>Single</b> <Sngl>	[1..1]	±		199
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	200
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		200

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		200
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		201
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		201
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	202
	<b>Commodity</b> <Cmmdty>	[0..1]			202
	<b>Product</b> <Pdct>	[1..1]	±		203
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		204
	<b>Interest</b> <Intrst>	[0..1]			204
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205
	<b>ForeignExchange</b> <FX>	[0..1]			206
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	207
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		207
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		207
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		207
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	208
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		208
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		208
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		208
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	209
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	209

## 12.3 Constraints

### C1 ActiveCurrency

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

**C2 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 BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

**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 MultiplierRule**

Price Multiplier must not be zero.

**C7 NumberRule**

If Number is negative, then Sign must be present.

**C8 NumberRule**

If Number is negative, then Sign must be present.

**C9 OneElementPresentRule**

At least one of 5 elements must be present.

**C10 OneElementPresentRule**

At least one of 5 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 5 elements 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.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C16 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C17 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C18 ValidISINRule**

ISIN code must pass checksum validation.

**C19 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C20 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C21 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 12.4.1 DatePeriod <DtPrd>

*Presence:* [1..1]

*Definition:* Date period capturing when instruments in the report have been invalidated

Usage:

Within MiFIR, only the From Date To Date field will be used with the From Date corresponding to the date the first instrument was added to this report while the To Date is the date the last instrument was added to the file.

**DatePeriod <DtPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

---

## 12.4.2      **NumberOfRecords <NbOfRcrds>**

*Presence:* [0..1]

*Definition:* Number of invalid records in this message.

*Datatype:* "Number" on page 441

## 12.4.3      **FinancialInstruments <FinInstrms>**

*Presence:* [1..\*]

*Definition:* Provides the details of the financial instruments.

**FinancialInstruments <FinInstrms>** contains the following **SecuritiesInvalidReferenceDataReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]		C16, C17	190
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		192
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	193
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		193
	<b>FullName</b> <FullNm>	[1..1]	Text		193
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		193
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		194
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	194
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		194
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		194
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C19, C21	194
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			195
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	195
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		196
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	196
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		196
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		197
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	197
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		199
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	199
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			199
{Or	<b>Single</b> <Sngl>	[1..1]	±		199
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	200
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		200
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		200
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		201
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		201

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	202
	<b>Commodity</b> <Cmmdty>	[0..1]			202
	<b>Product</b> <Pdct>	[1..1]	±		203
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		204
	<b>Interest</b> <Intrst>	[0..1]			204
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205
	<b>ForeignExchange</b> <FX>	[0..1]			206
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	207
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		207
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		207
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		207
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	208
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		208
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		208
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		208
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	209

### 12.4.3.1 FinancialInstrument <FinInstrm>

*Presence:* [1..1]

*Definition:* Instrument details at the time this specific details on the financial instrument was invalidated.

*Impacted by:* C16 "ValidDebtMaturityDateRule", C17 "ValidDerivativeExpiryDateRule"

FinancialInstrument &lt;FinInstrm&gt; contains the following SecuritiesReferenceDataReport6 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		192
	<b>FinancialInstrumentGeneralAttributes</b> <FinInstrmGnlAttrbts>	[1..1]		C15, C18, C20	193
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		193
	<b>FullName</b> <FullNm>	[1..1]	Text		193
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		193
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		194
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	194
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		194
	<b>Issuer</b> <Issr>	[1..1]	IdentifierSet		194
	<b>TradingVenueRelatedAttributes</b> <TradgVnRltdAttrbts>	[1..*]	±	C14, C19, C21	194
	<b>DebtInstrumentAttributes</b> <DebtInstrmAttrbts>	[0..1]			195
	<b>TotalIssuedNominalAmount</b> <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	195
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		196
	<b>NominalValuePerUnit</b> <NmnlValPerUnit>	[1..1]	Amount	C2, C5	196
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		196
	<b>DebtSeniority</b> <DebtSnrty>	[0..1]	CodeSet		197
	<b>DerivativeInstrumentAttributes</b> <DerivInstrmAttrbts>	[0..1]		C9	197
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		199
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	199
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			199
{Or	<b>Single</b> <Sngl>	[1..1]	±		199
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	200
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		200
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		200
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		201
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		201
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	202
	<b>Commodity</b> <Cmmdty>	[0..1]			202
	<b>Product</b> <Pdct>	[1..1]	±		203

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		204
	<b>Interest</b> <Intrst>	[0..1]			204
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205
	<b>ForeignExchange</b> <FX>	[0..1]			206
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206
	<b>TechnicalAttributes</b> <TechAttrbts>	[0..1]		C12	207
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		207
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		207
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		207
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	208
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		208
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		208
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		208

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### 12.4.3.1.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

Datatype: "Max35Text" on page 443

#### 12.4.3.1.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

Impacted by: C15 "ValidCFIRule", C18 "ValidISINRule", C20 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		193
	<b>FullName</b> <FullNm>	[1..1]	Text		193
	<b>ShortName</b> <ShrtNm>	[0..1]	Text		193
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		194
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	C2	194
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[1..1]	Indicator		194

##### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

##### 12.4.3.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 439

##### 12.4.3.1.2.2 FullName <FullNm>

Presence: [1..1]

Definition: Full name of the financial instrument.

Datatype: "Max350Text" on page 443

##### 12.4.3.1.2.3 ShortName <ShrtNm>

Presence: [0..1]

Definition: Short name of financial instrument in accordance with ISO 18774.

Datatype: "Max35Text" on page 443

**12.4.3.1.2.4 ClassificationType <ClssfctnTp>**

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

**12.4.3.1.2.5 NotionalCurrency <NtnlCcy>**

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

**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.

**12.4.3.1.2.6 CommodityDerivativeIndicator <CmmdtyDerivInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**12.4.3.1.3 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

**12.4.3.1.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>**

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C19 "ValidMICRule", C21 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes1" on page 330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvlDtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermtnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 12.4.3.1.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C2, C5	195
	MaturityDate <MtrtyDt>	[0..1]	Date		196
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C2, C5	196
	InterestRate <IntrstRate>	[1..1]	±		196
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		197

##### 12.4.3.1.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

---

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **12.4.3.1.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **12.4.3.1.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **12.4.3.1.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "[InterestRate6Choice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 12.4.3.1.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* "[DebtInstrumentSeniorityType1Code](#)" on page 423

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 12.4.3.1.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		199
	<b>PriceMultiplier</b> <PricMltplr>	[0..1]	Quantity	C6	199
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[0..1]			199
{Or	<b>Single</b> <Sngl>	[1..1]	±		199
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	200
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		200
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		200
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		201
	<b>DeliveryType</b> <DlvryTp>	[0..1]	CodeSet		201
	<b>AssetClassSpecificAttributes</b> <AsstClssSpfcAttrbts>	[0..1]		C11	202
	<b>Commodity</b> <Cmmdty>	[0..1]			202
	<b>Product</b> <Pdct>	[1..1]	±		203
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		204
	<b>Interest</b> <Intrst>	[0..1]			204
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205
	<b>ForeignExchange</b> <FX>	[0..1]			206
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
Or /DeliveryType Must be present

**12.4.3.1.6.1 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Expiry date of the financial instrument.*Datatype:* "ISODate" on page 438**12.4.3.1.6.2 PriceMultiplier <PricMltplr>***Presence:* [0..1]*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.*Impacted by:* C6 "MultiplierRule"*Datatype:* "NonNegativeDecimalNumber" on page 441**Constraints**

- **MultiplierRule**

Price Multiplier must not be zero.

**12.4.3.1.6.3 UnderlyingInstrument <UndrlygInstrm>***Presence:* [0..1]*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Single</b> <Sngl>	[1..1]	±		199
Or}	<b>Basket</b> <Bskt>	[1..1]	±	C3, C10	200

**12.4.3.1.6.3.1 Single <Sngl>***Presence:* [1..1]*Definition:* Instrument consists of single instrument.**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**12.4.3.1.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**12.4.3.1.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**12.4.3.1.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**12.4.3.1.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**12.4.3.1.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 12.4.3.1.6.8 AssetClassSpecificAttributes <AsstCllsSpcfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstCllsSpcfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Commodity</b> <Cmmdty>	[0..1]			202
	<b>Product</b> <Pdct>	[1..1]	±		203
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnlPricTp>	[0..1]	CodeSet		204
	<b>Interest</b> <Intrst>	[0..1]			204
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205
	<b>ForeignExchange</b> <FX>	[0..1]			206
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 12.4.3.1.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Product</b> <Pdct>	[1..1]	±		203
	<b>TransactionType</b> <TxTp>	[0..1]	CodeSet		203
	<b>FinalPriceType</b> <FnIPrctTp>	[0..1]	CodeSet		204

#### 12.4.3.1.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzl>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 12.4.3.1.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

**12.4.3.1.6.8.1.3 FinalPriceType <FnlPricTp>***Presence:* [0..1]*Definition:* Final price type as specified by the trading venue.*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

**12.4.3.1.6.8.2 Interest <Intrst>***Presence:* [0..1]*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRate</b> <IntrstRate>	[1..1]	±		204
	<b>FirstLegInterestRate</b> <FrstLegIntrstRate>	[0..1]	±		205
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	205
	<b>OtherLegInterestRate</b> <OthrLegIntrstRate>	[0..1]	±		205

**12.4.3.1.6.8.2.1 InterestRate <IntrstRate>***Presence:* [1..1]*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 12.4.3.1.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 12.4.3.1.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 406

#### 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.

#### 12.4.3.1.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 12.4.3.1.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXType</b> <FxTp>	[0..1]	CodeSet		206
	<b>OtherNotionalCurrency</b> <OthrNtnlCcy>	[0..1]	CodeSet	C2	206

##### 12.4.3.1.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 12.4.3.1.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 12.4.3.1.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InconsistencyIndicator</b> <IncnsstncyInd>	[0..1]	Indicator		207
	<b>LastUpdate</b> <LastUpd>	[0..1]	DateTime		207
	<b>SubmissionDateTime</b> <SubmissnDtTm>	[0..1]	DateTime		207
	<b>RelevantCompetentAuthority</b> <RlvntCmptntAuthrty>	[0..1]	CodeSet	C4	208
	<b>PublicationPeriod</b> <PblctnPrd>	[0..1]	±		208
	<b>NeverPublished</b> <NvrPblshd>	[0..1]	Indicator		208
	<b>RelevantTradingVenue</b> <RlvntTradgVn>	[0..1]	IdentifierSet		208

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 12.4.3.1.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 12.4.3.1.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 438

#### 12.4.3.1.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 438

#### 12.4.3.1.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*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).

#### 12.4.3.1.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 12.4.3.1.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 12.4.3.1.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 439

### 12.4.3.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### 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.

### 12.4.4 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 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 13 auth.043.001.01 FinancialInstrumentReportingReferenceDataIndexReportV01

## 13.1 MessageDefinition Functionality

This FinancialInstrumentReportingReferenceDataIndexReport message is sent by National Competent Authorities to express an interest in receiving data on European indices.

### Outline

The FinancialInstrumentReportingReferenceDataIndexReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. ReportHeader

Header information related to the global report, common to all reference data.

#### B. IndexData

Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

#### C. SupplementaryData

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

## 13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgRefDataIndxRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		211
	<b>IndexData</b> <IndxData>	[1..*]			211
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		212
	<b>RequestingEntity</b> <RqstngNtty>	[0..1]	CodeSet	C1	212
	<b>Index</b> <Indx>	[1..1]		C3	212
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		213
Or}	<b>Index</b> <Indx>	[1..1]	CodeSet		213
	<b>ValidityPeriod</b> <VldtyPrd>	[0..1]	±		215
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	215

## 13.3 Constraints

### C1 Country

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

### C2 SupplementaryDataRule

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

### C3 ValidISINRule

ISIN code must pass checksum validation.

### C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report, common to all reference data.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 13.4.2 IndexData <IndxData>

*Presence:* [1..\*]

*Definition:* Details of specific financial instruments a National Competent Authority wishes to express an interest in receiving transaction reports on.

**IndexData** <IndxData> contains the following **SecuritiesIndexReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		212
	<b>RequestingEntity</b> <RqstngNtty>	[0..1]	CodeSet	C1	212
	<b>Index</b> <Indx>	[1..1]		C3	212
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		213
Or}	<b>Index</b> <Indx>	[1..1]	CodeSet		213
	<b>ValidityPeriod</b> <VldtyPrd>	[0..1]	±		215

#### 13.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

*Usage:*

This identification will be used in the status advice sent back.

*Datatype:* "Max35Text" on page 443

#### 13.4.2.2 RequestingEntity <RqstngNtty>

*Presence:* [0..1]

*Definition:* Country code of the entity that wishes to express an interest in receiving transaction reports for the requested indexes.

*Impacted by:* C1 "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).

#### 13.4.2.3 Index <Indx>

*Presence:* [1..1]

*Definition:* Details the index that is being requested.

*Impacted by:* C3 "ValidISINRule"

**Index <Indx>** contains one of the following **FinancialInstrument46Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		213
Or}	<b>Index</b> <Indx>	[1..1]	CodeSet		213

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

#### 13.4.2.3.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an International Securities Identification Number (ISIN).

*Datatype:* "ISINOct2015Identifier" on page 439

#### 13.4.2.3.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Name of the index on which the financial instrument is based.

*Datatype:* "BenchmarkCurveName2Code" on page 420

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits

CodeName	Name	Definition
		within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 13.4.2.4 ValidityPeriod <VldtyPrd>

*Presence:* [0..1]

*Definition:* Date when the national competent authority last expressed its interest in this index.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 13.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C2 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

##### Constraints

- SupplementaryDataRule**

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

# **14 auth.044.001.02 FinancialInstrumentReportingEquityTradingA ctivityResultV02**

## **14.1 MessageDefinition Functionality**

The FinancialInstrumentReportingEquityTradingActivityResult message is sent by a national competent authority to report on computed results data of equity specific trading activity.

### **Outline**

The FinancialInstrumentReportingEquityTradingActivityResultV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### **A. ReportHeader**

Header to provide details on when and from whom the message originates.

#### **B. EquityTransparencyData**

Details the transparency data reported by a trading venue.

#### **C. SupplementaryData**

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

## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgEqtyTradgActvtyRslt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		218
	<b>EquityTransparencyData</b> <EqtyTrnsprncyData>	[1..*]		C5, C7	218
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		219
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		220
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		220
	<b>FullName</b> <FullNm>	[0..1]	Text		220
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		220
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		220
	<b>Liquidity</b> <Lqdy>	[0..1]	Indicator		221
	<b>Methodology</b> <Mthdlgy>	[0..1]	CodeSet		221
	<b>Statistics</b> <Sttstcs>	[0..1]			221
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	222
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	222
	<b>LargeInScale</b> <LrgInScale>	[0..1]	Quantity		223
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		223
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTx>	[0..1]	Quantity		223
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[0..1]	Quantity		223
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[0..1]	Quantity		223
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		223
	<b>RelevantMarket</b> <RlvntMkt>	[0..1]		C8	224
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		224
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTx>	[0..1]	Quantity		224
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	224

## 14.3 Constraints

### C1 ActiveCurrency

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

**C2 Country**

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

**C3 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C4 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.

**C5 ValidISINRule**

ISIN code must pass checksum validation.

**C6 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C7 ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

**C8 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header to provide details on when and from whom the message originates.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 14.4.2 EquityTransparencyData <EqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* [C5 "ValidISINRule"](#), [C7 "ValidMICRule"](#)

**EquityTransparencyData <EqtyTrnsprncyData>** contains the following **TransparencyDataReport17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		219
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		220
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctr>	[0..1]	CodeSet		220
	<b>FullName</b> <FullNm>	[0..1]	Text		220
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		220
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		220
	<b>Liquidity</b> <Lqdy>	[0..1]	Indicator		221
	<b>Methodology</b> <Mthdly>	[0..1]	CodeSet		221
	<b>Statistics</b> <Sttstcs>	[0..1]			221
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	222
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	222
	<b>LargeInScale</b> <LrgInScale>	[0..1]	Quantity		223
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		223
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		223
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxsExctd>	[0..1]	Quantity		223
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxsExctd>	[0..1]	Quantity		223
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		223
	<b>RelevantMarket</b> <RlvntMkt>	[0..1]		C8	224
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		224
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		224

#### Constraints

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

#### 14.4.2.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 14.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 14.4.2.3 FinancialInstrumentClassification <FinInstrmClssfctn>

*Presence:* [0..1]

*Definition:* Specifies the classification of the equity instrument.

*Datatype:* "EquityInstrumentReportingClassification1Code" on page 424

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.
CRFT	Certificate	Contract is of type certificates.

#### 14.4.2.4 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name of the reporting entity.

*Datatype:* "Max350Text" on page 443

#### 14.4.2.5 TradingVenue <TradgVn>

*Presence:* [0..1]

*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.

*Datatype:* "MICIdentifier" on page 439

#### 14.4.2.6 ReportingPeriod <RptgPrd>

*Presence:* [0..1]

*Definition:* Period to which the quantitative data fields relate.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 14.4.2.7 Liquidity <Lqdt>

*Presence:* [0..1]

*Definition:* Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 14.4.2.8 Methodology <Mthdly>

*Presence:* [0..1]

*Definition:* Methodology that has been used to calculate the result.

*Datatype:* "TransparencyMethodology2Code" on page 436

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

#### 14.4.2.9 Statistics <Sttstcs>

*Presence:* [0..1]

*Definition:* Statistics for a financial instrument generated as part of transparency calculations.

**Statistics <Sttstcs>** contains the following **StatisticsTransparency3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AverageDailyTurnover</b> <AvrgDalyTrnvr>	[0..1]	Amount	C1, C3	222
	<b>AverageTransactionValue</b> <AvrgTxVal>	[0..1]	Amount	C1, C3	222
	<b>LargeInScale</b> <LrgInScale>	[0..1]	Quantity		223
	<b>StandardMarketSize</b> <StdMktSz>	[0..1]	Quantity		223
	<b>AverageDailyNumberOfTransactions</b> <AvrgDalyNbOfTxs>	[0..1]	Quantity		223
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxsExctd>	[0..1]	Quantity		223
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxsExctd>	[0..1]	Quantity		223
	<b>TotalNumberOfTradingDays</b> <TtlNbOfTradgDays>	[0..1]	Quantity		223

#### 14.4.2.9.1 AverageDailyTurnover <AvrgDalyTrnvr>

*Presence:* [0..1]

*Definition:* Average Daily Turnover for the instrument in Euros.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 404

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 14.4.2.9.2 AverageTransactionValue <AvrgTxVal>

*Presence:* [0..1]

*Definition:* Average value of the transactions for the instrument in Euro.

*Impacted by:* C1 "ActiveCurrency", C3 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 404

##### Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 14.4.2.9.3 LargeInScale <LrgInScale>

*Presence:* [0..1]

*Definition:* Large in scale order in respect of a share, depositary receipt, certificate or other similar financial instrument shall be considered large in scale compared with normal market size if, on the basis of the average daily turnover for that financial instrument, the order is equal to or larger than the minimum size of orders set out in the local regulation.

*Datatype:* "DecimalNumber" on page 440

#### 14.4.2.9.4 StandardMarketSize <StdMktSz>

*Presence:* [0..1]

*Definition:* Standard market size for shares, depositary receipts, ETFs, certificates and other similar financial instruments for which there is a liquid market shall be determined on the basis of the average value of transactions for each financial instrument and in accordance with the local regulation.

*Datatype:* "DecimalNumber" on page 440

#### 14.4.2.9.5 AverageDailyNumberOfTransactions <AvrgDalyNbOfTx>

*Presence:* [0..1]

*Definition:* Average daily number of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 440

#### 14.4.2.9.6 TotalNumberOfTransactionsExecuted <TtlNbOfTxExctd>

*Presence:* [0..1]

*Definition:* Total number of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 440

#### 14.4.2.9.7 TotalVolumeOfTransactionsExecuted <TtlVolOfTxExctd>

*Presence:* [0..1]

*Definition:* Total volume of transactions that have been performed on this market.

*Datatype:* "DecimalNumber" on page 440

#### 14.4.2.9.8 TotalNumberOfTradingDays <TtlNbOfTradgDays>

*Presence:* [0..1]

*Definition:* The total number of trading days for which the data is provided.

*Datatype:* "Number" on page 441

**14.4.2.10 RelevantMarket <RlvntMkt>***Presence:* [0..1]*Definition:* Specific market details related to the most relevant market in terms of liquidity.*Impacted by:* C8 "ValidMICRule"**RelevantMarket <RlvntMkt>** contains the following **MarketDetail2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet		224
	<b>AverageDailyNumberOfTransactions &lt;AvrgDalyNbOfTx&gt;</b>	[0..1]	Quantity		224

**Constraints**

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**14.4.2.10.1 Identification <Id>***Presence:* [1..1]*Definition:* Most relevant market in terms of liquidity as defined in the local regulation.*Datatype:* "MICIdentifier" on page 439**14.4.2.10.2 AverageDailyNumberOfTransactions <AvrgDalyNbOfTx>***Presence:* [0..1]*Definition:* Average daily number of transactions that have been performed on the most relevant market in terms of liquidity.*Datatype:* "DecimalNumber" on page 440**14.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C4 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

## **Constraints**

- **SupplementaryDataRule**

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

# 15 auth.045.001.03 FinancialInstrumentReportingNonEquityTradi ngActivityResultV03

## 15.1 MessageDefinition Functionality

The FinancialInstrumentReportingNonEquityTradingActivityResult message is sent by the trading venue to the national competent authority to report on computed results data of non-equity specific trading activity.

### Outline

The FinancialInstrumentReportingNonEquityTradingActivityResultV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. ReportHeader

Header information related to the global report.

#### B. NonEquityTransparencyData

Details the transparency data reported by a trading venue.

#### C. SupplementaryData

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

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgNonEqtyTradgActvtyRsIt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		228
	<b>NonEquityTransparencyData</b> <NonEqtyTrnsprncyData>	[1..*]		C5, C7	229
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		231
	<b>Identification</b> <Id>	[1..1]			231
{Or	<b>ISINAndSubClass</b> <ISINAndSubClss>	[1..1]			232
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		233
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			233
	<b>Description</b> <Desc>	[0..1]	Text		233
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			233
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		235
Or}	<b>AssetClassAndSubClass</b> <AsstClssAndSubClss>	[1..1]			236
	<b>AssetClass</b> <AsstClss>	[1..1]	CodeSet		236
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			236
	<b>Description</b> <Desc>	[0..1]	Text		237
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			237
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		239
	<b>FullName</b> <FullNm>	[0..1]	Text		239
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		239
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		239
	<b>Liquidity</b> <Lqdt>	[0..1]	Indicator		240
	<b>PreTradeLargeInScaleThreshold</b> <PreTradLrgInScaleThrshld>	[0..1]	±		240
	<b>PostTradeLargeInScaleThreshold</b> <PstTradLrgInScaleThrshld>	[0..1]	±		240
	<b>PreTradeInstrumentSizeSpecificThreshold</b> <PreTradInstrmSzSpcfcThrshld>	[0..1]	±		241

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostTradeInstrumentSizeSpecificThreshold</b> <PstTradInstrmSzSpcfcThrshld>	[0..1]	±		241
	<b>Statistics</b> <Sttstcs>	[0..1]			241
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[1..1]	Quantity		241
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[1..1]	Quantity		241
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	242

## 15.3 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 Country

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

### C3 CurrencyAmount

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

Note: The decimal separator is a dot.

### C4 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.

### C5 ValidISINRule

ISIN code must pass checksum validation.

### C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

### C7 ValidMICRule

Where reported, market Identification code must be an active market for that reporting period.

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

## 15.4.2 NonEquityTransparencyData <NonEqtyTrnsprncyData>

*Presence:* [1..\*]

*Definition:* Details the transparency data reported by a trading venue.

*Impacted by:* [C5 "ValidISINRule"](#), [C7 "ValidMICRule"](#)

**NonEquityTransparencyData <NonEqtyTrnsprncyData>** contains the following  
**TransparencyDataReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[0..1]	Text		231
	<b>Identification</b> <Id>	[1..1]			231
{Or	<b>ISINAndSubClass</b> <ISINAndSubClss>	[1..1]			232
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		233
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			233
	<b>Description</b> <Desc>	[0..1]	Text		233
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			233
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		235
Or}	<b>AssetClassAndSubClass</b> <AsstClssAndSubClss>	[1..1]			236
	<b>AssetClass</b> <AsstClss>	[1..1]	CodeSet		236
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			236
	<b>Description</b> <Desc>	[0..1]	Text		237
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			237
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		239
	<b>FullName</b> <FullNm>	[0..1]	Text		239
	<b>TradingVenue</b> <TradgVn>	[0..1]	IdentifierSet		239
	<b>ReportingPeriod</b> <RptgPrd>	[0..1]	±		239
	<b>Liquidity</b> <Lqdy>	[0..1]	Indicator		240
	<b>PreTradeLargeInScaleThreshold</b> <PreTradLrgInScaleThrshld>	[0..1]	±		240
	<b>PostTradeLargeInScaleThreshold</b> <PstTradLrgInScaleThrshld>	[0..1]	±		240
	<b>PreTradeInstrumentSizeSpecificThreshold</b> <PreTradInstrmSzSpcfcThrshld>	[0..1]	±		241
	<b>PostTradeInstrumentSizeSpecificThreshold</b> <PstTradInstrmSzSpcfcThrshld>	[0..1]	±		241
	<b>Statistics</b> <Sttstcs>	[0..1]			241

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[1..1]	Quantity		241
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[1..1]	Quantity		241

**Constraints**

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidMICRule**

Where reported, market Identification code must be an active market for that reporting period.

**15.4.2.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [0..1]

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

Usage:

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

**15.4.2.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identifies the financial instrument or the class of financial instruments to which the result relates.

**Identification <Id>** contains one of the following **InstrumentOrSubClassIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ISINAndSubClass</b> <ISINAndSubClss>	[1..1]			232
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		233
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			233
	<b>Description</b> <Desc>	[0..1]	Text		233
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			233
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		235
Or}	<b>AssetClassAndSubClass</b> <AsstClssAndSubClss>	[1..1]			236
	<b>AssetClass</b> <AsstClss>	[1..1]	CodeSet		236
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			236
	<b>Description</b> <Desc>	[0..1]	Text		237
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			237
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		239

#### 15.4.2.2.1 ISINAndSubClass <ISINAndSubClss>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument to which the result relates and its sub-class among non-equity instruments

**ISINAndSubClass <ISINAndSubClss>** contains the following **InstrumentAndSubClassIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		233
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			233
	<b>Description</b> <Desc>	[0..1]	Text		233
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			233
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		235

#### 15.4.2.2.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 15.4.2.2.1.2 DerivativeSubClass <DerivSubClss>

*Presence:* [0..1]

*Definition:* Sub class of non-equity instruments to which the instrument belongs.

**DerivativeSubClass <DerivSubClss>** contains the following **NonEquitySubClass1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[0..1]	Text		233
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			233
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235

#### 15.4.2.2.1.2.1 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the derivative sub-class.

*Datatype:* "Max1000Text" on page 442

#### 15.4.2.2.1.2.2 SegmentationCriteria <SgmttnCrit>

*Presence:* [1..\*]

*Definition:* Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

**SegmentationCriteria <SgmttnCrit>** contains the following  
**NonEquitySubClassSegmentationCriterion1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		234
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		235

#### 15.4.2.2.1.2.2.1 CriteriaName <CritNm>

*Presence:* [1..1]

*Definition:* Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

*Datatype:* "NonEquitySubClassSegmentationCriteria1Code" on page 428

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQU	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.

CodeName	Name	Definition
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

**15.4.2.2.1.2.2.2 CriteriaValue <CritVal>***Presence:* [1..1]*Definition:* Value identifying the sub class with respect to a segmentation criteria as per local regulation.*Datatype:* "Max1000Text" on page 442**15.4.2.2.1.3 FinancialInstrumentClassification <FinInstrmClssfctn>***Presence:* [0..1]*Definition:* Identification of non-equity financial instruments.*Datatype:* "NonEquityInstrumentReportingClassification1Code" on page 428

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

**15.4.2.2.2 AssetClassAndSubClass <AsstClssAndSubClss>***Presence:* [1..1]*Definition:* Identifies the asset class and sub-class of non-equity instruments to which the result relates**AssetClassAndSubClass <AsstClssAndSubClss>** contains the following  
**AssetClassAndSubClassIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetClass</b> <AsstClss>	[1..1]	CodeSet		236
	<b>DerivativeSubClass</b> <DerivSubClss>	[0..1]			236
	<b>Description</b> <Desc>	[0..1]	Text		237
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			237
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239
	<b>FinancialInstrumentClassification</b> <FinInstrmClssfctn>	[0..1]	CodeSet		239

**15.4.2.2.2.1 AssetClass <AsstClss>***Presence:* [1..1]*Definition:* Asset class of non-equity instruments to which the result relates*Datatype:* "NonEquityAssetClass1Code" on page 428

CodeName	Name	Definition
SDRV	SecuritisedDerivative	Securitised derivative.
IRDV	InterestRateDerivative	Interest rate derivative.
FEXD	ForeignExchangeDerivative	Foreign exchange derivative.
EQDV	EquityDerivative	Equity derivative.
EADV	EmissionAllowanceDerivative	Emission allowance derivative.
EMAL	EmissionAllowance	Emission allowance.
CRDV	CreditDerivative	Credit derivative.
CFDS	ContractForDifference	Contract for difference.
COMD	CommodityDerivative	Commodity derivative.
C10D	C10Derivative	C10 derivative.
BOND	Bond	Bond.
ETCS	ExchangeTradedCommodities	Exchange traded commodities.
ETNS	ExchangeTradedNote	Exchange traded note.
SFPS	StructuredFinanceProduct	Structured finance product.

**15.4.2.2.2.2 DerivativeSubClass <DerivSubClss>***Presence:* [0..1]

*Definition:* Sub class of non-equity instruments to which the result relates, as defined in the local regulation.

**DerivativeSubClass <DerivSubClass>** contains the following **NonEquitySubClass1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[0..1]	Text		237
	<b>SegmentationCriteria</b> <SgmttnCrit>	[1..*]			237
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239

#### 15.4.2.2.2.1 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the derivative sub-class.

*Datatype:* "Max1000Text" on page 442

#### 15.4.2.2.2.2 SegmentationCriteria <SgmttnCrit>

*Presence:* [1..\*]

*Definition:* Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

**SegmentationCriteria <SgmttnCrit>** contains the following **NonEquitySubClassSegmentationCriterion1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CriteriaName</b> <CritNm>	[1..1]	CodeSet		237
	<b>CriteriaValue</b> <CritVal>	[1..1]	Text		239

#### 15.4.2.2.2.2.1 CriteriaName <CritNm>

*Presence:* [1..1]

*Definition:* Criteria used to segment classes of derivative instruments into sub classes as per local regulation.

*Datatype:* "NonEquitySubClassSegmentationCriteria1Code" on page 428

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.

CodeName	Name	Definition
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQU	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

**15.4.2.2.2.2.2 CriteriaValue <CritVal>***Presence:* [1..1]*Definition:* Value identifying the sub class with respect to a segmentation criteria as per local regulation.*Datatype:* "Max1000Text" on page 442**15.4.2.2.2.3 FinancialInstrumentClassification <FinInstrmClsfctn>***Presence:* [0..1]*Definition:* Identification of non-equity financial instruments.*Datatype:* "NonEquityInstrumentReportingClassification1Code" on page 428

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

**15.4.2.3 FullName <FullNm>***Presence:* [0..1]*Definition:* Full name of the reporting entity.*Datatype:* "Max350Text" on page 443**15.4.2.4 TradingVenue <TradgVn>***Presence:* [0..1]*Definition:* Segment MIC for the trading venue where applicable, otherwise the operational MIC.*Datatype:* "MICIdentifier" on page 439**15.4.2.5 ReportingPeriod <RptgPrd>***Presence:* [0..1]*Definition:* Period to which the quantitative data fields relate.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 15.4.2.6 Liquidity <Lqdt>

*Presence:* [0..1]

*Definition:* Flag to say if this ISIN is liquid or not post calculations.

Usage:

When not present, this field should be treated as not applicable.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 440):

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

#### 15.4.2.7 PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld>

*Presence:* [0..1]

*Definition:* The pre-trade Large in Scale threshold.

**PreTradeLargeInScaleThreshold <PreTradLrgInScaleThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		335
Or}	Amount <Amt>	[1..1]	Amount	C1, C3	335

#### 15.4.2.8 PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld>

*Presence:* [0..1]

*Definition:* The post-trade Large in Scale threshold.

**PostTradeLargeInScaleThreshold <PstTradLrgInScaleThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		335
Or}	Amount <Amt>	[1..1]	Amount	C1, C3	335

**15.4.2.9 PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld>***Presence:* [0..1]*Definition:* The pre-trade Size Specific to an Instrument threshold.**PreTradeInstrumentSizeSpecificThreshold <PreTradInstrmSzSpcfcThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		335
Or}	Amount <Amt>	[1..1]	Amount	C1, C3	335

**15.4.2.10 PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld>***Presence:* [0..1]*Definition:* The post-trade Size Specific to an Instrument threshold.**PostTradeInstrumentSizeSpecificThreshold <PstTradInstrmSzSpcfcThrshld>** contains one of the following elements (see "[TonsOrCurrency2Choice](#)" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		335
Or}	Amount <Amt>	[1..1]	Amount	C1, C3	335

**15.4.2.11 Statistics <Sttstcs>***Presence:* [0..1]*Definition:* Statistics for a financial instrument generated as part of transparency calculations.**Statistics <Sttstcs>** contains the following **StatisticsTransparency2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalNumberOfTransactionsExecuted</b> <TtlNbOfTxExctd>	[1..1]	Quantity		241
	<b>TotalVolumeOfTransactionsExecuted</b> <TtlVolOfTxExctd>	[1..1]	Quantity		241

**15.4.2.11.1 TotalNumberOfTransactionsExecuted <TtlNbOfTxExctd>***Presence:* [1..1]*Definition:* Total number of transactions that have been performed on this market.*Datatype:* "[Number](#)" on page 441**15.4.2.11.2 TotalVolumeOfTransactionsExecuted <TtlVolOfTxExctd>***Presence:* [1..1]*Definition:* Total volume of transactions that have been performed on this market.*Datatype:* "[DecimalNumber](#)" on page 440

### 15.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 16 auth.047.001.01 FinancialInstrumentReportingCountryCodeReportV01

## 16.1 MessageDefinition Functionality

The FinancialInstrumentReportingCountryCodeReport message provides the details of the two character country codes and is created by ESMA for distribution to national competent authorities.

### Outline

The FinancialInstrumentReportingCountryCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. CountryData

Report detailing all countries and their 2 character ISO 3166 code.

#### B. SupplementaryData

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

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCtryCdRpt>	[1..1]			
	CountryData <CtryData>	[1..*]			244
	Country <Ctry>	[1..1]	±		244
	EEACountry <EEACtry>	[1..1]	Indicator		244
	Modification <Mod>	[0..1]	CodeSet		244
	ValidityPeriod <VldtyPrd>	[1..1]	±		245
	LastUpdated <LastUpdtd>	[0..1]	Date		245
	SupplementaryData <SplmtryData>	[0..*]	±	C2	245

## 16.3 Constraints

### C1 Country

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

### C2 SupplementaryDataRule

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

## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 CountryData <CtryData>

*Presence:* [1..\*]

*Definition:* Report detailing all countries and their 2 character ISO 3166 code.

**CountryData <CtryData>** contains the following **SecuritiesCountryIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Country</b> <Ctry>	[1..1]	±		244
	<b>EEACountry</b> <EEACtry>	[1..1]	Indicator		244
	<b>Modification</b> <Mod>	[0..1]	CodeSet		244
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		245
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		245

#### 16.4.1.1 Country <Ctry>

*Presence:* [1..1]

*Definition:* Two character country code and country name as per ISO 3166.

**Country <Ctry>** contains the following elements (see "[CountryCodeAndName3](#)" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	336
	Name <Nm>	[1..1]	Text		336

#### 16.4.1.2 EEACountry <EEACtry>

*Presence:* [1..1]

*Definition:* Flag which reflects if the country is a member of the EEA (European Economic Area) or not.

*Datatype:* One of the following values must be used (see "[TrueFalseIndicator](#)" on page 440):

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

#### 16.4.1.3 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* "[Modification1Code](#)" on page 427

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

#### 16.4.1.4 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 16.4.1.5 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODate" on page 438

### 16.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- SupplementaryDataRule**

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

# 17 auth.048.001.01 FinancialInstrumentReportingCurrencyCode ReportV01

## 17.1 MessageDefinition Functionality

The MiFIRCurrencyCodeReport message provides the details the ISO 4217 currency codes and is created by ESMA for distribution to National Competent Authorities.

### Outline

The FinancialInstrumentReportingCurrencyCodeReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. CurrencyData

Report all currencies and countries which use that currency.

#### B. SupplementaryData

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

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;FinInstrmRptgCcyCdRpt&gt;</i>	[1..1]			
	<b>CurrencyData</b> <CcyData>	[1..*]			247
	<b>Currency</b> <Ccy>	[1..1]			247
	<b>Code</b> <Cd>	[1..1]	CodeSet	C1	248
	<b>Name</b> <Nm>	[1..1]	Text		248
	<b>FractionalDigit</b> <FrctnlDgt>	[0..1]	Quantity		248
	<b>CountryDetails</b> <CtryDtls>	[1..1]	±		248
	<b>PreEuro</b> <PreEuro>	[1..1]	Indicator		248
	<b>Modification</b> <Mod>	[0..1]	CodeSet		249
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		249
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		249
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	249

## 17.3 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 Country

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

### C3 SupplementaryDataRule

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

## 17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 17.4.1 CurrencyData <CcyData>

*Presence:* [1..\*]

*Definition:* Report all currencies and countries which use that currency.

**CurrencyData <CcyData>** contains the following **SecuritiesCurrencyIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Currency</b> <Ccy>	[1..1]			247
	<b>Code</b> <Cd>	[1..1]	CodeSet	C1	248
	<b>Name</b> <Nm>	[1..1]	Text		248
	<b>FractionalDigit</b> <FrctnIDgt>	[0..1]	Quantity		248
	<b>CountryDetails</b> <CtryDtls>	[1..1]	±		248
	<b>PreEuro</b> <PreEuro>	[1..1]	Indicator		248
	<b>Modification</b> <Mod>	[0..1]	CodeSet		249
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		249
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		249

#### 17.4.1.1 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Details the currency name and ISO 4217 currency code.

**Currency <Ccy>** contains the following **CurrencyCodeAndName1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet	C1	248
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		248

#### 17.4.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Currency is specified by its code.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

##### 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.

#### 17.4.1.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Currency is specified by its name.

*Datatype:* "Max70Text" on page 444

#### 17.4.1.2 FractionalDigit <FrctnIDgt>

*Presence:* [0..1]

*Definition:* Fractional digit for the currency, that is, the number of decimals to use.

*Datatype:* "Max1Number" on page 440

#### 17.4.1.3 CountryDetails <CtryDtls>

*Presence:* [1..1]

*Definition:* Details the country name and ISO 3166 country code.

**CountryDetails <CtryDtls>** contains the following elements (see "CountryCodeAndName3" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	336
	Name <Nm>	[1..1]	Text		336

#### 17.4.1.4 PreEuro <PreEuro>

*Presence:* [1..1]

*Definition:* Specifies if a currency is a pre Euro currency or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 17.4.1.5 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* "Modification1Code" on page 427

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

#### 17.4.1.6 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 17.4.1.7 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODate" on page 438

### 17.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 18 auth.049.001.02 FinancialInstrumentReportingMarketIdentific ationCodeReportV02

## 18.1 MessageDefinition Functionality

The FinancialInstrumentReportingMarket IdentificationCodeReport provides the valid market identification code (MIC) of venues that are valid and registered to operate as a trading venue. This message is generated by ESMA for distribution to national competent authorities.

### Outline

The FinancialInstrumentReportingMarketIdentificationCodeReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. MarketIdentification

Report of the market and associate descriptive details.

#### B. SupplementaryData

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

## 18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgMktIdCdRpt>	[1..1]			
	<b>MarketIdentification</b> <MktId>	[1..*]			253
	<b>Operating</b> <Oprg>	[1..1]	IdentifierSet		253
	<b>Segment</b> <Sgmt>	[1..1]	IdentifierSet		253
	<b>Type</b> <Tp>	[1..1]	CodeSet		253
	<b>Category</b> <Ctgy>	[0..1]	CodeSet		254
	<b>InstitutionName</b> <InstnNm>	[1..1]	Text		254
	<b>Acronym</b> <Acnm>	[0..1]	Text		255
	<b>City</b> <City>	[0..1]	Text		255
	<b>Country</b> <Ctry>	[1..1]	±		255
	<b>AuthorityName</b> <AuthrtyNm>	[0..1]	Text		255
	<b>WebSite</b> <WebSite>	[0..1]	Text		255
	<b>Note</b> <Note>	[0..1]	Text		255
	<b>Modification</b> <Mod>	[0..1]	CodeSet		255
	<b>CreationDate</b> <CreDt>	[0..1]	Date		256
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		256
	<b>StatusDate</b> <StsDt>	[0..1]	Date		256
	<b>LastUpdatedDate</b> <LastUpdtdDt>	[0..1]	DateTime		256
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	256

## 18.3 Constraints

### C1 Country

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

### C2 SupplementaryDataRule

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

## 18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 18.4.1 MarketIdentification <MktId>

*Presence:* [1..\*]

*Definition:* Report of the market and associate descriptive details.

**MarketIdentification <MktId>** contains the following **MarketIdentification95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Operating</b> <Oprg>	[1..1]	IdentifierSet		253
	<b>Segment</b> <Sgmt>	[1..1]	IdentifierSet		253
	<b>Type</b> <Tp>	[1..1]	CodeSet		253
	<b>Category</b> <Ctgy>	[0..1]	CodeSet		254
	<b>InstitutionName</b> <InstnNm>	[1..1]	Text		254
	<b>Acronym</b> <Acnm>	[0..1]	Text		255
	<b>City</b> <City>	[0..1]	Text		255
	<b>Country</b> <Ctry>	[1..1]	±		255
	<b>AuthorityName</b> <AuthrtyNm>	[0..1]	Text		255
	<b>WebSite</b> <WebSite>	[0..1]	Text		255
	<b>Note</b> <Note>	[0..1]	Text		255
	<b>Modification</b> <Mod>	[0..1]	CodeSet		255
	<b>CreationDate</b> <CreDt>	[0..1]	Date		256
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		256
	<b>StatusDate</b> <StsDt>	[0..1]	Date		256
	<b>LastUpdatedDate</b> <LastUpdtdDt>	[0..1]	DateTime		256

### 18.4.1.1 Operating <Oprg>

*Presence:* [1..1]

*Definition:* Operating MIC of the venue.

*Datatype:* "MICIdentifier" on page 439

### 18.4.1.2 Segment <Sgmt>

*Presence:* [1..1]

*Definition:* Segment MIC of the venue where it exists, otherwise the Operating MIC.

*Datatype:* "MICIdentifier" on page 439

### 18.4.1.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Define the type of Market Identification Code that is being supplied.

*Datatype:* "MarketIdentification1Code" on page 426

CodeName	Name	Definition
SGMT	Segment	Market segment code.
OPRT	Operating	Market operating code.

**18.4.1.4 Category <Ctgy>***Presence:* [0..1]*Definition:* Provides the category of market the venue operates in.*Datatype:* "MICEntityType1Code" on page 427

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

**18.4.1.5 InstitutionName <InstnNm>***Presence:* [1..1]*Definition:* The name or description of the institution, market, or infrastructure.*Datatype:* "Max450Text" on page 444

**18.4.1.6 Acronym <Acrrnm>***Presence:* [0..1]*Definition:* Known acronym of the institution, market, or infrastructure.*Datatype:* "Max35Text" on page 443**18.4.1.7 City <City>***Presence:* [0..1]*Definition:* City where the institution, market, or infrastructure operates.*Datatype:* "Max35Text" on page 443**18.4.1.8 Country <Ctry>***Presence:* [1..1]*Definition:* Two character country code and country name as per ISO 3166.**Country <Ctry>** contains the following elements (see "CountryCodeAndName3" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	336
	Name <Nm>	[1..1]	Text		336

**18.4.1.9 AuthorityName <AuthrtyNm>***Presence:* [0..1]*Definition:* The name of the national competent authority associated with the MIC.*Datatype:* "Max450Text" on page 444**18.4.1.10 WebSite <WebSite>***Presence:* [0..1]*Definition:* Website URI of the institution, market, or infrastructure.*Datatype:* "Max210Text" on page 443**18.4.1.11 Note <Note>***Presence:* [0..1]*Definition:* Details additional information about the market operator.*Datatype:* "Max450Text" on page 444**18.4.1.12 Modification <Mod>***Presence:* [0..1]*Definition:* Additional information to help users identify the exchange or understand a modification.*Datatype:* "Modification1Code" on page 427

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

**18.4.1.13 CreationDate <CreDt>***Presence:* [0..1]*Definition:* First date of the MIC issuance.*Datatype:* "ISODate" on page 438**18.4.1.14 ValidityPeriod <VldtyPrd>***Presence:* [1..1]*Definition:* Details the validity of the specific record.**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

**18.4.1.15 StatusDate <StsDt>***Presence:* [0..1]*Definition:* Date when the market identification code was last modified.*Datatype:* "ISODate" on page 438**18.4.1.16 LastUpdatedDate <LastUpdtdDt>***Presence:* [0..1]*Definition:* Date when this record was last modified.*Datatype:* "ISODateTime" on page 438**18.4.2 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C2 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 19 auth.050.001.01 FinancialInstrumentReportingInstrumentClassificationReportV01

## 19.1 MessageDefinition Functionality

The FinancialInstrumentReportingInstrumentClassificationReport message is sent by ESMA to all national competent authorities and provides all valid combinations for classification of financial instruments (CFI) as per ISO 10962.

### Outline

The FinancialInstrumentReportingInstrumentClassificationReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. InstrumentClassification

Report detailing all classification for financial instruments (CFI) code.

#### B. SupplementaryData

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

## 19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;FinInstrmRptgInstrmClssfctnRpt&gt;</i>	[1..1]			
	<b>InstrumentClassification</b> <InstrmClssfctn>	[1..*]			259
	<b>Identifier</b> <Idr>	[1..1]	IdentifierSet		259
	<b>Modification</b> <Mod>	[0..1]	CodeSet		259
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		259
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		260
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C1	260

## 19.3 Constraints

### C1 SupplementaryDataRule

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

## 19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 19.4.1 InstrumentClassification <InstrmClssfctn>

*Presence:* [1..\*]

*Definition:* Report detailing all classification for financial instruments (CFI) code.

**InstrumentClassification <InstrmClssfctn>** contains the following **SecuritiesInstrumentClassification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identifier</b> <Idr>	[1..1]	IdentifierSet		259
	<b>Modification</b> <Mod>	[0..1]	CodeSet		259
	<b>ValidityPeriod</b> <VldtyPrd>	[1..1]	±		259
	<b>LastUpdated</b> <LastUpdtd>	[0..1]	Date		260

### 19.4.1.1 Identifier <Idr>

*Presence:* [1..1]

*Definition:* Identifier of the financial instrument classification type code.

*Datatype:* "CFIOct2015Identifier" on page 438

### 19.4.1.2 Modification <Mod>

*Presence:* [0..1]

*Definition:* Modification status for the record compared to the previous report.

*Datatype:* "Modification1Code" on page 427

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

### 19.4.1.3 ValidityPeriod <VldtyPrd>

*Presence:* [1..1]

*Definition:* Details the validity of the specific record.

Usage:

Within MiFIR, the FromDate is populated while the instrument is valid. From Date To Date is only populated when the record is being invalidated.

**ValidityPeriod <VldtyPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 19.4.1.4 LastUpdated <LastUpdtd>

*Presence:* [0..1]

*Definition:* Date when this record was last modified.

*Datatype:* "ISODate" on page 438

### 19.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

## 20 auth.053.001.01 FinancialInstrumentReportingTradingVolume CapResultReportV01

### 20.1 MessageDefinition Functionality

The FinancialInstrumentReportingTradingVolumeCapResultReport provides volume of trading and percentage of trading under waivers for equity instruments over a period. This message is generated by the supervisory authority for public distribution.

#### Outline

The FinancialInstrumentReportingTradingVolumeCapResultReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to the global report.

B. VolumeCapResult

Provides details on the volume of trades and percentage of trading under waivers of financial instruments.

C. SupplementaryData

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

## 20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgTradgVolCapRsItRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		263
	<b>VolumeCapResult</b> <VolCapRsIt>	[1..*]			263
	<b>Identification</b> <Id>	[1..1]	IdentifierSet		263
	<b>ReportingPeriod</b> <RptgPrd>	[1..1]	±		264
	<b>LastUpdateDate</b> <LastUpdDt>	[0..1]	Date		264
	<b>TotalTradingVolume</b> <TtlTradgVol>	[1..1]	Amount	C1, C3	264
	<b>TradingUnderWaiverPercentage</b> <TradgUdrWvrPctg>	[1..1]	Rate		264
	<b>TradingUnderWaiverBreakdown</b> <TradgUdrWvrBrkdwn>	[0..*]			264
	<b>TradingUnderWaiverPercentage</b> <TradgUdrWvrPctg>	[1..1]	Rate		265
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		265
	<b>Disclaimer</b> <Dsclmr>	[0..1]	Text		265
	<b>Disclaimer</b> <Dsclmr>	[0..1]	Text		265
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	265

## 20.3 Constraints

### C1 ActiveCurrency

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

### C2 Country

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

### C3 CurrencyAmount

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

Note: The decimal separator is a dot.

### C4 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.

### C5 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 20.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 20.4.2 VolumeCapResult <VolCapRsIt>

*Presence:* [1..\*]

*Definition:* Provides details on the volume of trades and percentage of trading under waivers of financial instruments.

**VolumeCapResult <VolCapRsIt>** contains the following **VolumeCapResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		263
	ReportingPeriod <RptgPrd>	[1..1]	±		264
	LastUpdateDate <LastUpdDt>	[0..1]	Date		264
	TotalTradingVolume <TtlTradgVol>	[1..1]	Amount	C1, C3	264
	TradingUnderWaiverPercentage <TradgUdrWvrPctg>	[1..1]	Rate		264
	TradingUnderWaiverBreakdown <TradgUdrWvrBrkdwn>	[0..*]			264
	TradingUnderWaiverPercentage <TradgUdrWvrPctg>	[1..1]	Rate		265
	TradingVenue <TradgVn>	[1..1]	IdentifierSet		265
	Disclaimer <Dsclmr>	[0..1]	Text		265
	Disclaimer <Dsclmr>	[0..1]	Text		265

#### 20.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "[ISINOct2015Identifier](#)" on page 439

### 20.4.2.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "[Period4Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

### 20.4.2.3 LastUpdateDate <LastUpdDt>

*Presence:* [0..1]

*Definition:* Last date for which the data was updated for this instrument and reporting period.

*Datatype:* "[ISODate](#)" on page 438

### 20.4.2.4 TotalTradingVolume <TtlTradgVol>

*Presence:* [1..1]

*Definition:* Total traded volume of the instrument in this specific reporting period.

*Impacted by:* C1 "[ActiveCurrency](#)", C3 "[CurrencyAmount](#)"

*Datatype:* "[ActiveCurrencyAndAmount](#)" on page 404

#### 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.

### 20.4.2.5 TradingUnderWaiverPercentage <TradgUdrWvrPctg>

*Presence:* [1..1]

*Definition:* Total percentage of trading under waiver of the instrument in this specific reporting period.

*Datatype:* "[PercentageRate](#)" on page 442

### 20.4.2.6 TradingUnderWaiverBreakdown <TradgUdrWvrBrkdwn>

*Presence:* [0..\*]

*Definition:* Percentage of trading under waiver of the instrument in this specific reporting period broken down by trading venue.

**TradingUnderWaiverBreakdown** <TradgUdrWvrBrkdwn> contains the following **TradingUnderWaiversPercentage1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingUnderWaiverPercentage</b> <TradgUdrWvrPctg>	[1..1]	Rate		265
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		265
	<b>Disclaimer</b> <Dsclmr>	[0..1]	Text		265

#### 20.4.2.6.1 TradingUnderWaiverPercentage <TradgUdrWvrPctg>

*Presence:* [1..1]

*Definition:* Total percentage of trading under waiver of the instrument in this specific reporting period on this trading venue.

*Datatype:* "PercentageRate" on page 442

#### 20.4.2.6.2 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* The venue this trading under waiver percentage is in relation to.

*Datatype:* "MICIdentifier" on page 439

#### 20.4.2.6.3 Disclaimer <Dsclmr>

*Presence:* [0..1]

*Definition:* Information for interpreting the result.

*Datatype:* "Max350Text" on page 443

#### 20.4.2.7 Disclaimer <Dsclmr>

*Presence:* [0..1]

*Definition:* Information for interpreting the result.

*Datatype:* "Max350Text" on page 443

### 20.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

#### Constraints

- **SupplementaryDataRule**

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

# 21 auth.102.001.01 FinancialInstrumentReportingCancellationReportV01

## 21.1 MessageDefinition Functionality

This FinancialInstrumentReportingCancellationReport message is sent by the trading venue to the national competent authority to cancel reference data previously reported by mistake.

### Outline

The FinancialInstrumentReportingCancellationReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

#### A. ReportHeader

Header information related to the global report.

#### B. CancellationData

Details of the financial instrument previously reported by mistake by the trading venue.

#### C. SupplementaryData

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

## 21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgCxlRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]	±		269
	<b>CancellationData</b> <CxlData>	[1..*]	±	C16, C17	269
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	271

## 21.3 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 BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

**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 MultiplierRule**

Price Multiplier must not be zero.

**C7 NumberRule**

If Number is negative, then Sign must be present.

**C8 NumberRule**

If Number is negative, then Sign must be present.

**C9 OneElementPresentRule**

At least one of 5 elements must be present.

**C10 OneElementPresentRule**

At least one of 5 elements must be present.

**C11 OneElementPresentRule**

At least one of the 3 elements must be present.

**C12 OneElementPresentRule**

At least one of the 5 elements 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.

**C14 ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

**C15 ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

**C16 ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C17 ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

**C18 ValidISINRule**

ISIN code must pass checksum validation.

**C19 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C20 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**C21 ValidShortNameRule**

ShortName must conform with ISO 18774.

**C22 ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

## 21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 21.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Header information related to the global report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader1](#)" on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 21.4.2 CancellationData <CxlData>

*Presence:* [1..\*]

*Definition:* Details of the financial instrument previously reported by mistake by the trading venue.

*Impacted by:* [C16 "ValidDebtMaturityDateRule"](#), [C17 "ValidDerivativeExpiryDateRule"](#)

**CancellationData <CxlData>** contains the following elements (see "SecuritiesReferenceDataReport7" on page 382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		384
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]	±	C15, C18, C21	384
	Issuer <Issr>	[0..1]	IdentifierSet		385
	TradingVenueRelatedAttributes <TradgVnRltdAttrbts>	[1..*]	±	C14, C20, C22	385
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]			386
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C1, C3	386
	MaturityDate <MtrtyDt>	[0..1]	Date		387
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C1, C3	387
	InterestRate <IntrstRate>	[1..1]	±		387
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		388
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[0..1]		C9	388
	ExpiryDate <XpryDt>	[0..1]	Date		390
	PriceMultiplier <PricMltplr>	[0..1]	Quantity	C6	390
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			390
{Or	Single <Sngl>	[1..1]	±		390
Or}	Basket <Bskt>	[1..1]	±	C3, C10	391
	OptionType <OptnTp>	[0..1]	CodeSet		391
	StrikePrice <StrkPric>	[0..1]	±		391
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]		C11	393
	Commodity <Cmmdty>	[0..1]			393
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395
	Interest <Intrst>	[0..1]			395
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396
	ForeignExchange <FX>	[0..1]			397
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397
	TechnicalAttributes <TechAttrbts>	[0..1]		C12	398
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		398
	LastUpdate <LastUpd>	[0..1]	DateTime		398
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		398
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C2	399
	PublicationPeriod <PblctnPrd>	[0..1]	±		399
	NeverPublished <NvrPblshd>	[0..1]	Indicator		399
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		399

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

## 21.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

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## 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.

## 22 Message Items Types

### 22.1 MessageComponents

#### 22.1.1 Amount

##### 22.1.1.1 AmountAndDirection61

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	273
	Sign <Sgn>	[0..1]	Indicator		273

##### 22.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 403

##### 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.

##### 22.1.1.1.2 Sign <Sgn>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 440):

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

### 22.1.2 Commodity

#### 22.1.2.1 AgriculturalCommodityDairy1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		274
	SubProduct <SubPdct>	[1..1]	CodeSet		274

#### 22.1.2.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType20Code" on page 413

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

#### 22.1.2.2 IndustrialProductCommodityManufacturing1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		274
	SubProduct <SubPdct>	[0..1]	CodeSet		274

#### 22.1.2.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType6Code" on page 412

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 22.1.2.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType34Code" on page 416

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

### 22.1.2.3 IndustrialProductCommodityConstruction1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		275
	SubProduct <SubPdct>	[0..1]	CodeSet		275

#### 22.1.2.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType6Code" on page 412

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

#### 22.1.2.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType33Code" on page 416

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

### 22.1.2.4 FreightCommodityWet1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		275
	SubProduct <SubPdct>	[1..1]	CodeSet		276
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		276

#### 22.1.2.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType4Code" on page 411

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 22.1.2.4.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType32Code" on page 416

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

#### 22.1.2.4.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

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

*Datatype:* "AssetClassDetailedSubProductType12Code" on page 407

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 22.1.2.5 FreightCommodityDry1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		276
	SubProduct <SubPdct>	[1..1]	CodeSet		276
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		277

##### 22.1.2.5.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType4Code" on page 411

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

##### 22.1.2.5.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType31Code" on page 415

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

### 22.1.2.5.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

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

*Datatype:* "AssetClassDetailedSubProductType14Code" on page 407

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

### 22.1.2.6 FreightCommodityContainerShip1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		277
	SubProduct <SubPdct>	[1..1]	CodeSet		277

#### 22.1.2.6.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType4Code" on page 411

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

#### 22.1.2.6.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType46Code" on page 418

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

### 22.1.2.7 FertilizerCommodityUreaAndAmmoniumNitrate1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		278
	SubProduct <SubPdct>	[1..1]	CodeSet		278

#### 22.1.2.7.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 22.1.2.7.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType44Code" on page 418

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

#### 22.1.2.8 FertilizerCommodityUrea1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		278
	SubProduct <SubPdct>	[1..1]	CodeSet		278

##### 22.1.2.8.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

##### 22.1.2.8.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType43Code" on page 418

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

### 22.1.2.9 FertilizerCommoditySulphur1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		279
	SubProduct <SubPdct>	[1..1]	CodeSet		279

#### 22.1.2.9.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

#### 22.1.2.9.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType42Code" on page 417

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

### 22.1.2.10 FertilizerCommodityPotash1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		279
	SubProduct <SubPdct>	[1..1]	CodeSet		280

#### 22.1.2.10.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**22.1.2.10.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType41Code" on page 417

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

**22.1.2.11 FertilizerCommodityDiammoniumPhosphate1***Definition:* Defines commodity sub-product attributes of a fertilizer derivative of type diammonium phosphate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		280
	SubProduct <SubPdct>	[1..1]	CodeSet		280

**22.1.2.11.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**22.1.2.11.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType40Code" on page 417

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

**22.1.2.12 FertilizerCommodityAmmonia1***Definition:* Defines commodity sub-product attributes of a fertilizer derivative of type ammonia.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		281
	SubProduct <SubPdct>	[1..1]	CodeSet		281

**22.1.2.12.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 412

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**22.1.2.12.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType39Code" on page 417

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

**22.1.2.13 EnvironmentalCommodityWeather1***Definition:* Defines commodity sub-product attributes of an environmental derivative of type weather.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		281
	SubProduct <SubPdct>	[1..1]	CodeSet		281

**22.1.2.13.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType3Code" on page 411

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**22.1.2.13.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType30Code" on page 415

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

**22.1.2.14 EnvironmentalCommodityEmission1***Definition:* Defines commodity sub-product attributes of an environmental derivative of type emission.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		282
	SubProduct <SubPdct>	[1..1]	CodeSet		282
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		282

#### 22.1.2.14.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType3Code" on page 411

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

#### 22.1.2.14.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType10Code" on page 412

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

#### 22.1.2.14.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

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

*Datatype:* "AssetClassDetailedSubProductType8Code" on page 410

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

**22.1.2.15 EnvironmentalCommodityCarbonRelated1**

*Definition:* Defines commodity sub-product attributes of an environmental derivative of type carbon related.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		283
	SubProduct <SubPdct>	[1..1]	CodeSet		283

**22.1.2.15.1 BaseProduct <BasePdct>**

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType3Code" on page 411

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**22.1.2.15.2 SubProduct <SubPdct>**

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType29Code" on page 415

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

**22.1.2.16 EnergyCommodityRenewableEnergy1**

*Definition:* Defines commodity sub-product attributes of an energy derivative of type renewable energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		283
	SubProduct <SubPdct>	[1..1]	CodeSet		284

**22.1.2.16.1 BaseProduct <BasePdct>**

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

**22.1.2.16.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType28Code" on page 415

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

**22.1.2.17 EnergyCommodityOil1***Definition:* Defines commodity sub-product attributes of an energy derivative of type oil.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		284
	SubProduct <SubPdct>	[1..1]	CodeSet		284
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		284

**22.1.2.17.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

**22.1.2.17.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType8Code" on page 419

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

**22.1.2.17.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType7Code" on page 409

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.

CodeName	Name	Definition
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

### 22.1.2.18 EnergyCommodityNaturalGas1

*Definition:* Defines commodity sub-product attributes of an energy derivative of type natural gas.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		285
	SubProduct <SubPdct>	[1..1]	CodeSet		286
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		286

#### 22.1.2.18.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

### 22.1.2.18.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType7Code" on page 419

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

### 22.1.2.18.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

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

*Datatype:* "AssetClassDetailedSubProductType6Code" on page 408

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNCG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

### 22.1.2.19 EnergyCommodityLightEnd1

*Definition:* Defines commodity sub-product attributes of an energy derivative of type light end.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		286
	SubProduct <SubPdct>	[1..1]	CodeSet		287

### 22.1.2.19.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 22.1.2.19.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType27Code" on page 415

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

#### 22.1.2.20 EnergyCommodityInterEnergy1

*Definition:* Defines commodity sub-product attributes of an energy derivative of type inter energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		287
	SubProduct <SubPdct>	[1..1]	CodeSet		287

#### 22.1.2.20.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 22.1.2.20.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType26Code" on page 414

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

#### 22.1.2.21 EnergyCommodityElectricity1

*Definition:* Defines commodity sub-product attributes of an energy derivative of type electricity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		288
	SubProduct <SubPdct>	[1..1]	CodeSet		288
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		288

### 22.1.2.21.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

### 22.1.2.21.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType6Code" on page 419

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

### 22.1.2.21.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassDetailedSubProductType5Code" on page 408

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

### 22.1.2.22 EnergyCommodityDistillates<sup>1</sup>

*Definition:* Defines commodity sub-product attributes of an energy derivative of type distillates.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		289
	SubProduct <SubPdct>	[1..1]	CodeSet		289

#### 22.1.2.22.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 22.1.2.22.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType25Code" on page 414

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

#### 22.1.2.23 EnergyCommodityCoal1

*Definition:* Defines commodity sub-product attributes of an energy derivative of type coal.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		289
	SubProduct <SubPdct>	[1..1]	CodeSet		289

#### 22.1.2.23.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType2Code" on page 411

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

#### 22.1.2.23.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType24Code" on page 414

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

#### 22.1.2.24 AssetClassCommodityPolypropylene1Choice

*Definition:* Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Plastic <Plstc>	[1..1]			290
	BaseProduct <BasePdct>	[1..1]	CodeSet		290
	SubProduct <SubPdct>	[0..1]	CodeSet		290

##### 22.1.2.24.1 Plastic <Plstc>

*Presence:* [1..1]

*Definition:* Plastic commodity derivative.

**Plastic <Plstc>** contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		290
	SubProduct <SubPdct>	[0..1]	CodeSet		290

##### 22.1.2.24.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType9Code" on page 412

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

##### 22.1.2.24.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType18Code" on page 413

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

#### 22.1.2.25 AssetClassCommodityPaper1Choice

*Definition:* Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <CntrBrd>	[1..1]			291
	BaseProduct <BasePdct>	[1..1]	CodeSet		291
	SubProduct <SubPdct>	[0..1]	CodeSet		291
Or	Newsprint <Nwsprnt>	[1..1]			292
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		292
Or	Pulp <Pulp>	[1..1]			292
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		293
Or}	RecoveredPaper <RcvrdPpr>	[1..1]			293
	BaseProduct <BasePdct>	[1..1]	CodeSet		293
	SubProduct <SubPdct>	[0..1]	CodeSet		293

#### 22.1.2.25.1 ContainerBoard <CntrBrd>

*Presence:* [1..1]

*Definition:* Container board commodity derivative.

**ContainerBoard <CntrBrd>** contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		291
	SubProduct <SubPdct>	[0..1]	CodeSet		291

##### 22.1.2.25.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType8Code" on page 412

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

##### 22.1.2.25.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType35Code" on page 416

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

#### 22.1.2.25.2 Newsprint <Nwsprnt>

*Presence:* [1..1]

*Definition:* Newsprint commodity derivative.

**Newsprint <Nwsprnt>** contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		292

##### 22.1.2.25.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType8Code" on page 412

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

##### 22.1.2.25.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType36Code" on page 416

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

#### 22.1.2.25.3 Pulp <Pulp>

*Presence:* [1..1]

*Definition:* Pulp commodity derivative.

**Pulp <Pulp>** contains the following **PaperCommodityPulp1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		293

##### 22.1.2.25.3.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType8Code" on page 412

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 22.1.2.25.3.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType37Code" on page 416

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

#### 22.1.2.25.4 RecoveredPaper <RcvrdPpr>

*Presence:* [1..1]

*Definition:* Recovered paper commodity derivative.

**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		293
	SubProduct <SubPdct>	[0..1]	CodeSet		293

#### 22.1.2.25.4.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType8Code" on page 412

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

#### 22.1.2.25.4.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType38Code" on page 417

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

#### 22.1.2.26 AssetClassCommodityOtherC102Choice

*Definition:* Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <Dlvrbl>	[1..1]			294
	BaseProduct <BasePdct>	[1..1]	CodeSet		294
	SubProduct <SubPdct>	[0..1]	CodeSet		294
Or}	NonDeliverable <NonDlvrbl>	[1..1]			294
	BaseProduct <BasePdct>	[1..1]	CodeSet		295
	SubProduct <SubPdct>	[0..1]	CodeSet		295

#### 22.1.2.26.1 Deliverable <Dlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 deliverable commodity derivative.

**Deliverable <Dlvrbl>** contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		294
	SubProduct <SubPdct>	[0..1]	CodeSet		294

##### 22.1.2.26.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType11Code" on page 410

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

##### 22.1.2.26.1.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType47Code" on page 418

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

#### 22.1.2.26.2 NonDeliverable <NonDlvrbl>

*Presence:* [1..1]

*Definition:* Other C10 non-deliverable commodity derivative.

**NonDeliverable <NonDivrbl>** contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		295
	SubProduct <SubPdct>	[0..1]	CodeSet		295

#### 22.1.2.26.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType11Code" on page 410

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 22.1.2.26.2.2 SubProduct <SubPdct>

*Presence:* [0..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType48Code" on page 418

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

#### 22.1.2.27 AssetClassCommodityOther1

*Definition:* Defines commodity attributes of a derivative where the type is other.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		295

#### 22.1.2.27.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType15Code" on page 411

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

#### 22.1.2.28 AssetClassCommodityOfficialEconomicStatistics1

*Definition:* Defines commodity attributes of a derivative where the type is official economic statistics.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		296

#### 22.1.2.28.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType14Code" on page 411

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

#### 22.1.2.29 AssetClassCommodityMultiCommodityExotic1

*Definition:* Defines commodity attributes of a derivative where the type is multi commodity exotic.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		296

#### 22.1.2.29.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType13Code" on page 410

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

#### 22.1.2.30 AssetClassCommodityMetal1Choice

*Definition:* Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <NonPrcls>	[1..1]			297
	BaseProduct <BasePdct>	[1..1]	CodeSet		297
	SubProduct <SubPdct>	[1..1]	CodeSet		297
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		297
Or}	Precious <Prcls>	[1..1]			298
	BaseProduct <BasePdct>	[1..1]	CodeSet		298
	SubProduct <SubPdct>	[1..1]	CodeSet		299
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		299

### 22.1.2.30.1 NonPrecious <NonPrcls>

*Presence:* [1..1]

*Definition:* Non-precious metal commodity derivative.

**NonPrecious <NonPrcls>** contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		297
	SubProduct <SubPdct>	[1..1]	CodeSet		297
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		297

#### 22.1.2.30.1.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType7Code" on page 412

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

#### 22.1.2.30.1.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType15Code" on page 413

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

#### 22.1.2.30.1.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassDetailedSubProductType10Code" on page 406

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

#### 22.1.2.30.2 Precious <PrCs>

*Presence:* [1..1]

*Definition:* Precious metal commodity derivative.

**Precious <PrCs>** contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		298
	SubProduct <SubPdct>	[1..1]	CodeSet		299
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		299

##### 22.1.2.30.2.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType7Code" on page 412

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

**22.1.2.30.2.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType16Code" on page 413

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

**22.1.2.30.2.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [1..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType11Code" on page 407

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

**22.1.2.31 AssetClassCommodityInflation1***Definition:* Defines commodity attributes of a derivative where the type is inflation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		299

**22.1.2.31.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType12Code" on page 410

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

**22.1.2.32 AssetClassCommodityIndustrialProduct1Choice***Definition:* Defines commodity attributes of a derivative where the type is industrial product.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Construction <Cnstrctn>	[1..1]	±		300
Or}	Manufacturing <Manfctg>	[1..1]	±		300

**22.1.2.32.1 Construction <Cnstrctn>***Presence:* [1..1]*Definition:* Construction related industrial product commodity derivative.**Construction <Cnstrctn>** contains the following elements (see "[IndustrialProductCommodityConstruction1](#)" on page 275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		275
	SubProduct <SubPdct>	[0..1]	CodeSet		275

**22.1.2.32.2 Manufacturing <Manfctg>***Presence:* [1..1]*Definition:* Manufacturing related industrial product commodity derivative.**Manufacturing <Manfctg>** contains the following elements (see "[IndustrialProductCommodityManufacturing1](#)" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		274
	SubProduct <SubPdct>	[0..1]	CodeSet		274

**22.1.2.33 AssetClassCommodityFreight1Choice***Definition:* Defines commodity attributes of a derivative where the type is freight.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Dry <Dry>	[1..1]	±		300
Or	Wet <Wet>	[1..1]	±		301
Or}	ContainerShip <CntrShip>	[1..1]	±		301

**22.1.2.33.1 Dry <Dry>***Presence:* [1..1]*Definition:* Dry freight commodity derivative.**Dry <Dry>** contains the following elements (see "[FreightCommodityDry1](#)" on page 276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		276
	SubProduct <SubPdct>	[1..1]	CodeSet		276
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		277

**22.1.2.33.2 Wet <Wet>***Presence:* [1..1]*Definition:* Wet freight commodity derivative.**Wet <Wet>** contains the following elements (see "[FreightCommodityWet1](#)" on page 275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		275
	SubProduct <SubPdct>	[1..1]	CodeSet		276
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		276

**22.1.2.33.3 ContainerShip <CntnrShip>***Presence:* [1..1]*Definition:* Container ship freight commodity derivative.**ContainerShip <CntnrShip>** contains the following elements (see "[FreightCommodityContainerShip1](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		277
	SubProduct <SubPdct>	[1..1]	CodeSet		277

**22.1.2.34 AssetClassCommodityFertilizer1Choice***Definition:* Defines commodity attributes of a derivative where the type is fertilizer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <Ammn>	[1..1]	±		301
Or	DiammoniumPhosphate <DmmnmPhspht>	[1..1]	±		302
Or	Potash <Ptsh>	[1..1]	±		302
Or	Sulphur <Slphr>	[1..1]	±		302
Or	Urea <Urea>	[1..1]	±		302
Or}	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]	±		303

**22.1.2.34.1 Ammonia <Ammn>***Presence:* [1..1]*Definition:* Ammonia fertilizer commodity derivative.

**Ammonia <Ammn>** contains the following elements (see "[FertilizerCommodityAmmonia1](#)" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		281
	SubProduct <SubPdct>	[1..1]	CodeSet		281

#### 22.1.2.34.2 DiammoniumPhosphate <DmmnmPhspht>

*Presence:* [1..1]

*Definition:* Diammonium phosphate fertilizer commodity derivative.

**DiammoniumPhosphate <DmmnmPhspht>** contains the following elements (see "[FertilizerCommodityDiammoniumPhosphate1](#)" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		280
	SubProduct <SubPdct>	[1..1]	CodeSet		280

#### 22.1.2.34.3 Potash <Ptsh>

*Presence:* [1..1]

*Definition:* Potash fertilizer commodity derivative.

**Potash <Ptsh>** contains the following elements (see "[FertilizerCommodityPotash1](#)" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		279
	SubProduct <SubPdct>	[1..1]	CodeSet		280

#### 22.1.2.34.4 Sulphur <Slphr>

*Presence:* [1..1]

*Definition:* Sulphur fertilizer commodity derivative.

**Sulphur <Slphr>** contains the following elements (see "[FertilizerCommoditySulphur1](#)" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		279
	SubProduct <SubPdct>	[1..1]	CodeSet		279

#### 22.1.2.34.5 Urea <Urea>

*Presence:* [1..1]

*Definition:* Urea fertilizer commodity derivative.

**Urea <Urea>** contains the following elements (see "FertilizerCommodityUrea1" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		278
	SubProduct <SubPdct>	[1..1]	CodeSet		278

#### 22.1.2.34.6 UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>

*Presence:* [1..1]

*Definition:* Urea and ammonium nitrate fertilizer commodity derivative.

**UreaAndAmmoniumNitrate <UreaAndAmnmNtrt>** contains the following elements (see "FertilizerCommodityUreaAndAmmoniumNitrate1" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		278
	SubProduct <SubPdct>	[1..1]	CodeSet		278

#### 22.1.2.35 AssetClassCommodityEnvironmental1Choice

*Definition:* Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Emissions <Emssns>	[1..1]	±		303
Or	Weather <Wthr>	[1..1]	±		303
Or}	CarbonRelated <CrbnRltd>	[1..1]	±		304

##### 22.1.2.35.1 Emissions <Emssns>

*Presence:* [1..1]

*Definition:* Emissions environmental commodity derivative.

**Emissions <Emssns>** contains the following elements (see "EnvironmentalCommodityEmission1" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		282
	SubProduct <SubPdct>	[1..1]	CodeSet		282
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		282

##### 22.1.2.35.2 Weather <Wthr>

*Presence:* [1..1]

*Definition:* Weather environmental commodity derivative.

**Weather <Wthr>** contains the following elements (see "EnvironmentalCommodityWeather1" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		281
	SubProduct <SubPdct>	[1..1]	CodeSet		281

### 22.1.2.35.3 CarbonRelated <CrbnRltd>

*Presence:* [1..1]

*Definition:* Carbon related environmental commodity derivative.

**CarbonRelated <CrbnRltd>** contains the following elements (see "EnvironmentalCommodityCarbonRelated1" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		283
	SubProduct <SubPdct>	[1..1]	CodeSet		283

### 22.1.2.36 AssetClassCommodityEnergy1Choice

*Definition:* Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Electricity <Elctrcy>	[1..1]	±		304
Or	NaturalGas <NtrlGas>	[1..1]	±		305
Or	Oil <Oil>	[1..1]	±		305
Or	Coal <Coal>	[1..1]	±		305
Or	InterEnergy <IntrNrgy>	[1..1]	±		306
Or	RenewableEnergy <RnwblNrgy>	[1..1]	±		306
Or	LightEnd <LghtEnd>	[1..1]	±		306
Or}	Distillates <Dstllts>	[1..1]	±		306

#### 22.1.2.36.1 Electricity <Elctrcy>

*Presence:* [1..1]

*Definition:* Definition of Electricity energy commodity derivative.

**Electricity <Elctrcty>** contains the following elements (see "[EnergyCommodityElectricity1](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		288
	SubProduct <SubPdct>	[1..1]	CodeSet		288
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		288

#### 22.1.2.36.2 NaturalGas <NtrlGas>

*Presence:* [1..1]

*Definition:* Definition of Natural Gas energy commodity derivative.

**NaturalGas <NtrlGas>** contains the following elements (see "[EnergyCommodityNaturalGas1](#)" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		285
	SubProduct <SubPdct>	[1..1]	CodeSet		286
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		286

#### 22.1.2.36.3 Oil <Oil>

*Presence:* [1..1]

*Definition:* Definition of Oil energy commodity derivative.

**Oil <Oil>** contains the following elements (see "[EnergyCommodityOil1](#)" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		284
	SubProduct <SubPdct>	[1..1]	CodeSet		284
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		284

#### 22.1.2.36.4 Coal <Coal>

*Presence:* [1..1]

*Definition:* Definition of Coal energy commodity derivative.

**Coal <Coal>** contains the following elements (see "[EnergyCommodityCoal1](#)" on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		289
	SubProduct <SubPdct>	[1..1]	CodeSet		289

**22.1.2.36.5 InterEnergy <IntrNrgy>***Presence:* [1..1]*Definition:* Inter energy commodity derivative.**InterEnergy <IntrNrgy>** contains the following elements (see "[EnergyCommodityInterEnergy1](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		287
	SubProduct <SubPdct>	[1..1]	CodeSet		287

**22.1.2.36.6 RenewableEnergy <RnwblNrgy>***Presence:* [1..1]*Definition:* Renewable energy commodity derivative.**RenewableEnergy <RnwblNrgy>** contains the following elements (see "[EnergyCommodityRenewableEnergy1](#)" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		283
	SubProduct <SubPdct>	[1..1]	CodeSet		284

**22.1.2.36.7 LightEnd <LghtEnd>***Presence:* [1..1]*Definition:* Light end energy commodity derivative.**LightEnd <LghtEnd>** contains the following elements (see "[EnergyCommodityLightEnd1](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		286
	SubProduct <SubPdct>	[1..1]	CodeSet		287

**22.1.2.36.8 Distillates <Dstllts>***Presence:* [1..1]*Definition:* Distillates energy commodity derivative.**Distillates <Dstllts>** contains the following elements (see "[EnergyCommodityDistillates1](#)" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		289
	SubProduct <SubPdct>	[1..1]	CodeSet		289

### 22.1.2.37 AssetClassCommodityAgricultural1Choice

*Definition:* Defines commodity attributes of a derivative where the type is agricultural.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <GrnOilSeed>	[1..1]	±		307
Or	Soft <Soft>	[1..1]	±		307
Or	Potato <Ptt>	[1..1]	±		307
Or	OliveOil <OlvOil>	[1..1]	±		308
Or	Dairy <Dairy>	[1..1]	±		308
Or	Forestry <Frstry>	[1..1]	±		308
Or	Seafood <Sfd>	[1..1]	±		309
Or	LiveStock <LiveStock>	[1..1]	±		309
Or}	Grain <Grn>	[1..1]	±		309

#### 22.1.2.37.1 GrainOilSeed <GrnOilSeed>

*Presence:* [1..1]

*Definition:* Grain oil seed agricultural commodity derivative.

**GrainOilSeed <GrnOilSeed>** contains the following elements (see "[AgriculturalCommodityOilSeed1](#)" on page 318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		318
	SubProduct <SubPdct>	[1..1]	CodeSet		318
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		318

#### 22.1.2.37.2 Soft <Soft>

*Presence:* [1..1]

*Definition:* Soft agricultural commodity derivative.

**Soft <Soft>** contains the following elements (see "[AgriculturalCommoditySoft1](#)" on page 315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		315
	SubProduct <SubPdct>	[1..1]	CodeSet		315
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		315

#### 22.1.2.37.3 Potato <Ptt>

*Presence:* [1..1]

*Definition:* Potato agricultural commodity derivative.

**Potato <Ptt>** contains the following elements (see "[AgriculturalCommodityPotato1](#)" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		316
	SubProduct <SubPdct>	[1..1]	CodeSet		317

#### 22.1.2.37.4 OliveOil <OlvOil>

*Presence:* [1..1]

*Definition:* Olive oil agricultural commodity derivative.

**OliveOil <OlvOil>** contains the following elements (see "[AgriculturalCommodityOliveOil1](#)" on page 317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		317
	SubProduct <SubPdct>	[1..1]	CodeSet		317
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		317

#### 22.1.2.37.5 Dairy <Dairy>

*Presence:* [1..1]

*Definition:* Dairy agricultural commodity derivative.

**Dairy <Dairy>** contains the following elements (see "[AgriculturalCommodityDairy1](#)" on page 273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		274
	SubProduct <SubPdct>	[1..1]	CodeSet		274

#### 22.1.2.37.6 Forestry <Frstry>

*Presence:* [1..1]

*Definition:* Forestry agricultural commodity derivative.

**Forestry <Frstry>** contains the following elements (see "[AgriculturalCommodityForestry1](#)" on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		320
	SubProduct <SubPdct>	[1..1]	CodeSet		320

**22.1.2.37.7 Seafood <Sfd>***Presence:* [1..1]*Definition:* Seafood agricultural commodity derivative.**Seafood <Sfd>** contains the following elements (see "[AgriculturalCommoditySeafood1](#)" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		316
	SubProduct <SubPdct>	[1..1]	CodeSet		316

**22.1.2.37.8 LiveStock <LiveStock>***Presence:* [1..1]*Definition:* Livestock agricultural commodity derivative.**LiveStock <LiveStock>** contains the following elements (see "[AgriculturalCommodityLiveStock1](#)" on page 319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		319
	SubProduct <SubPdct>	[1..1]	CodeSet		319

**22.1.2.37.9 Grain <Grn>***Presence:* [1..1]*Definition:* Grain agricultural commodity derivative.**Grain <Grn>** contains the following elements (see "[AgriculturalCommodityGrain1](#)" on page 319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		319
	SubProduct <SubPdct>	[1..1]	CodeSet		320
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		320

**22.1.2.38 AssetClassCommodity3Choice***Definition:* Choice to define commodity specific attributes of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzr>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 22.1.2.38.1 Agricultural <Agrcltrl>

*Presence:* [1..1]

*Definition:* Agricultural commodities.

**Agricultural <Agrcltrl>** contains one of the following elements (see "AssetClassCommodityAgricultural1Choice" on page 307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <GrnOilSeed>	[1..1]	±		307
Or	Soft <Soft>	[1..1]	±		307
Or	Potato <Ptt>	[1..1]	±		307
Or	OliveOil <OlvOil>	[1..1]	±		308
Or	Dairy <Dairy>	[1..1]	±		308
Or	Forestry <Frstry>	[1..1]	±		308
Or	Seafood <Sfd>	[1..1]	±		309
Or	LiveStock <LiveStock>	[1..1]	±		309
Or}	Grain <Grn>	[1..1]	±		309

#### 22.1.2.38.2 Energy <Nrgy>

*Presence:* [1..1]

*Definition:* Energy commodities.

**Energy <Nrgy>** contains one of the following elements (see "AssetClassCommodityEnergy1Choice" on page 304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Electricity <Elctrcty>	[1..1]	±		304
Or	NaturalGas <NtrlGas>	[1..1]	±		305
Or	Oil <Oil>	[1..1]	±		305
Or	Coal <Coal>	[1..1]	±		305
Or	InterEnergy <IntrNrgy>	[1..1]	±		306
Or	RenewableEnergy <RnwblNrgy>	[1..1]	±		306
Or	LightEnd <LghtEnd>	[1..1]	±		306
Or}	Distillates <Dstillts>	[1..1]	±		306

#### 22.1.2.38.3 Environmental <Envttl>

*Presence:* [1..1]

*Definition:* Environmental commodities.

**Environmental <Envttl>** contains one of the following elements (see "AssetClassCommodityEnvironmental1Choice" on page 303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Emissions <Emssns>	[1..1]	±		303
Or	Weather <Wthr>	[1..1]	±		303
Or}	CarbonRelated <CrbnRltd>	[1..1]	±		304

#### 22.1.2.38.4 Fertilizer <Frtlzz>

*Presence:* [1..1]

*Definition:* Fertilizer commodities.

**Fertilizer <Frtlzz>** contains one of the following elements (see "AssetClassCommodityFertilizer1Choice" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <Ammn>	[1..1]	±		301
Or	DiammoniumPhosphate <DmmnmPhspht>	[1..1]	±		302
Or	Potash <Ptsh>	[1..1]	±		302
Or	Sulphur <Sphr>	[1..1]	±		302
Or	Urea <Urea>	[1..1]	±		302
Or}	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]	±		303

**22.1.2.38.5 Freight <Frght>***Presence:* [1..1]*Definition:* Freight commodities.**Freight <Frght>** contains one of the following elements (see "[AssetClassCommodityFreight1Choice](#)" on page 300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Dry <Dry>	[1..1]	±		300
Or	Wet <Wet>	[1..1]	±		301
Or}	ContainerShip <CntnrShip>	[1..1]	±		301

**22.1.2.38.6 IndustrialProduct <IndstrlPdct>***Presence:* [1..1]*Definition:* Industrial Product commodities.**IndustrialProduct <IndstrlPdct>** contains one of the following elements (see "[AssetClassCommodityIndustrialProduct1Choice](#)" on page 299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Construction <Cnstrctn>	[1..1]	±		300
Or}	Manufacturing <Manfctg>	[1..1]	±		300

**22.1.2.38.7 Metal <Metl>***Presence:* [1..1]*Definition:* Metal commodities.**Metal <Metl>** contains one of the following elements (see "[AssetClassCommodityMetal1Choice](#)" on page 296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <NonPrcls>	[1..1]			297
	BaseProduct <BasePdct>	[1..1]	CodeSet		297
	SubProduct <SubPdct>	[1..1]	CodeSet		297
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		297
Or}	Precious <Prcls>	[1..1]			298
	BaseProduct <BasePdct>	[1..1]	CodeSet		298
	SubProduct <SubPdct>	[1..1]	CodeSet		299
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		299

**22.1.2.38.8 OtherC10 <OthrC10>***Presence:* [1..1]*Definition:* Other C10 commodities.

**OtherC10 <OthrC10>** contains one of the following elements (see "[AssetClassCommodityOtherC102Choice](#)" on page 293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <Dlvrbl>	[1..1]			294
	BaseProduct <BasePdct>	[1..1]	CodeSet		294
	SubProduct <SubPdct>	[0..1]	CodeSet		294
Or}	NonDeliverable <NonDlvrbl>	[1..1]			294
	BaseProduct <BasePdct>	[1..1]	CodeSet		295
	SubProduct <SubPdct>	[0..1]	CodeSet		295

**22.1.2.38.9 Paper <Ppr>***Presence:* [1..1]*Definition:* Paper commodities.

**Paper <Ppr>** contains one of the following elements (see "[AssetClassCommodityPaper1Choice](#)" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <CntnrBrd>	[1..1]			291
	BaseProduct <BasePdct>	[1..1]	CodeSet		291
	SubProduct <SubPdct>	[0..1]	CodeSet		291
Or	Newsprint <Nwsprnt>	[1..1]			292
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		292
Or	Pulp <Pulp>	[1..1]			292
	BaseProduct <BasePdct>	[1..1]	CodeSet		292
	SubProduct <SubPdct>	[0..1]	CodeSet		293
Or}	RecoveredPaper <RcvrdPpr>	[1..1]			293
	BaseProduct <BasePdct>	[1..1]	CodeSet		293
	SubProduct <SubPdct>	[0..1]	CodeSet		293

**22.1.2.38.10 Polypropylene <Plprpln>***Presence:* [1..1]*Definition:* Polypropylene commodities.

**Polypropylene <Plprpln>** contains one of the following elements (see "[AssetClassCommodityPolypropylene1Choice](#)" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Plastic <Plstc>	[1..1]			290
	BaseProduct <BasePdct>	[1..1]	CodeSet		290
	SubProduct <SubPdct>	[0..1]	CodeSet		290

#### 22.1.2.38.11 Inflation <Infltn>

*Presence:* [1..1]

*Definition:* Inflation commodities.

**Inflation <Infltn>** contains the following elements (see "[AssetClassCommodityInflation1](#)" on page 299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		299

#### 22.1.2.38.12 MultiCommodityExotic <MultiCmmdtyExtc>

*Presence:* [1..1]

*Definition:* Multi Commodity Exotic.

**MultiCommodityExotic <MultiCmmdtyExtc>** contains the following elements (see "[AssetClassCommodityMultiCommodityExotic1](#)" on page 296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		296

#### 22.1.2.38.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

*Presence:* [1..1]

*Definition:* Official Economic Statistics commodities.

**OfficialEconomicStatistics <OffclEcnmcSttstcs>** contains the following elements (see "[AssetClassCommodityOfficialEconomicStatistics1](#)" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		296

#### 22.1.2.38.14 Other <Othr>

*Presence:* [1..1]

*Definition:* Other commodities.

**Other <Othr>** contains the following elements (see "[AssetClassCommodityOther1](#)" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		295

### 22.1.2.39 AgriculturalCommoditySoft1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		315
	SubProduct <SubPdct>	[1..1]	CodeSet		315
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		315

#### 22.1.2.39.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "[AssetClassProductType1Code](#)" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.39.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "[AssetClassSubProductType2Code](#)" on page 415

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

#### 22.1.2.39.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

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

*Datatype:* "[AssetClassDetailedSubProductType2Code](#)" on page 408

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.

CodeName	Name	Definition
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

#### 22.1.2.40 AgriculturalCommoditySeafood1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		316
	SubProduct <SubPdct>	[1..1]	CodeSet		316

##### 22.1.2.40.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

##### 22.1.2.40.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType23Code" on page 414

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

#### 22.1.2.41 AgriculturalCommodityPotato1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		316
	SubProduct <SubPdct>	[1..1]	CodeSet		317

##### 22.1.2.41.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.41.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType45Code" on page 418

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

#### 22.1.2.42 AgriculturalCommodityOliveOil1

*Definition:* Defines commodity sub-product attributes of an agricultural derivative of type olive oil.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		317
	SubProduct <SubPdct>	[1..1]	CodeSet		317
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		317

#### 22.1.2.42.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.42.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType3Code" on page 417

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

#### 22.1.2.42.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [0..1]

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

*Datatype:* "AssetClassDetailedSubProductType4Code" on page 408

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

### 22.1.2.43 AgriculturalCommodityOilSeed1

*Definition:* Defines commodity sub-product attributes of an agricultural derivative of type oil seed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		318
	SubProduct <SubPdct>	[1..1]	CodeSet		318
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		318

#### 22.1.2.43.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.43.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType1Code" on page 413

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

#### 22.1.2.43.3 AdditionalSubProduct <AddtlSubPdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassDetailedSubProductType1Code" on page 407

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

### 22.1.2.44 AgriculturalCommodityLiveStock1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		319
	SubProduct <SubPdct>	[1..1]	CodeSet		319

#### 22.1.2.44.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

#### 22.1.2.44.2 SubProduct <SubPdct>

*Presence:* [1..1]

*Definition:* Sub-product for the underlying asset class.

*Datatype:* "AssetClassSubProductType22Code" on page 414

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

### 22.1.2.45 AgriculturalCommodityGrain1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		319
	SubProduct <SubPdct>	[1..1]	CodeSet		320
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		320

#### 22.1.2.45.1 BaseProduct <BasePdct>

*Presence:* [1..1]

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

*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**22.1.2.45.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType5Code" on page 419

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**22.1.2.45.3 AdditionalSubProduct <AddtlSubPdct>***Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType15Code" on page 407

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

**22.1.2.46 AgriculturalCommodityForestry1***Definition:* Defines commodity sub-product attributes of an agricultural derivative of type forestry.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		320
	SubProduct <SubPdct>	[1..1]	CodeSet		320

**22.1.2.46.1 BaseProduct <BasePdct>***Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 411

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**22.1.2.46.2 SubProduct <SubPdct>***Presence:* [1..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType21Code" on page 414

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

## 22.1.3 Date Period

### 22.1.3.1 Period4Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 22.1.3.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date period is limited to a single date.

*Datatype:* "ISODate" on page 438

#### 22.1.3.1.2 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date at which the date period range starts.

*Datatype:* "ISODate" on page 438

#### 22.1.3.1.3 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date which the range date period ends.

*Datatype:* "ISODate" on page 438

#### 22.1.3.1.4 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date, and an end date.

**FromDateToDate <FrDtToDt>** contains the following elements (see "Period2" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		322
	ToDate <ToDt>	[1..1]	Date		322

## 22.1.4 Date Time

### 22.1.4.1 Period2

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		322
	ToDate <ToDt>	[1..1]	Date		322

#### 22.1.4.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 438

#### 22.1.4.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 438

## 22.1.5 Financial Instrument

### 22.1.5.1 CreditDefaultSwapSingleName2

*Definition:* Credit default swap derivative specific for reporting on a single name credit default swap.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SovereignIssuer <SvrgnIssr>	[1..1]	Indicator		322
	ReferenceParty <RefPty>	[0..1]	±		322
	NotionalCurrency <NtnlCcy>	[1..1]	CodeSet	C1	323

#### 22.1.5.1.1 SovereignIssuer <SvrgnIssr>

*Presence:* [1..1]

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name CDS.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.5.1.2 ReferenceParty <RefPty>

*Presence:* [0..1]

*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

**ReferenceParty <RefPty>** contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C2	338
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		338
Or}	LEI <LEI>	[1..1]	IdentifierSet		338

### 22.1.5.1.3 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

### 22.1.5.2 FinancialInstrument98

*Definition:* Specifies underlying instruments or index a derivative has.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		323
	Name <Nm>	[1..1]	±		323

#### 22.1.5.2.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* Identification of the index on which the financial instrument is based.

*Datatype:* "ISIN2021Identifier" on page 439

#### 22.1.5.2.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name of the index on which the financial instrument is based.

**Name <Nm>** contains the following elements (see ["FloatingInterestRate8"](#) on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

### 22.1.5.3 FinancialInstrument53

*Definition:* Specify the ISIN(s) and / or LEI(s) that are present in a basket.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

#### Constraints

- **BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

#### 22.1.5.3.1 ISIN <ISIN>

*Presence:* [0..\*]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* ["ISINOct2015Identifier"](#) on page 439

#### 22.1.5.3.2 LEI <LEI>

*Presence:* [0..\*]

*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.

*Datatype:* ["LEIIdentifier"](#) on page 439

### 22.1.5.4 FinancialInstrument48Choice

*Definition:* Choice to specific an instrument of type ISIN, LEI or Index.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**22.1.5.4.1 ISIN <ISIN>***Presence:* [1..1]*Definition:* Identifies the financial instrument using an ISIN.*Datatype:* "ISINOct2015Identifier" on page 439**22.1.5.4.2 LEI <LEI>***Presence:* [1..1]*Definition:* The LEI code of the issuer where the instrument is referring to an issuer rather than one single instrument.*Datatype:* "LEIIdentifier" on page 439**22.1.5.4.3 Index <Indx>***Presence:* [1..1]*Definition:* Index on which the financial instrument is based.**Index <Indx>** contains the following elements (see "FinancialInstrument58" on page 325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		325
	Name <Nm>	[1..1]	±		325

**22.1.5.5 FinancialInstrument58***Definition:* Specifies underlying instruments or index a derivative has.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		325
	Name <Nm>	[1..1]	±		325

**22.1.5.5.1 ISIN <ISIN>***Presence:* [0..1]*Definition:* Identification of the index on which the financial instrument is based.*Datatype:* "ISINOct2015Identifier" on page 439**22.1.5.5.2 Name <Nm>***Presence:* [1..1]*Definition:* Name of the index on which the financial instrument is based.**Name <Nm>** contains the following elements (see "FloatingInterestRate8" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

## 22.1.5.6 DerivativeInterest2

*Definition:* Specifies a multi-leg interest derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

### 22.1.5.6.1 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

## 22.1.5.7 DerivativeForeignExchange2

*Definition:* Attributes of non-financial instrument of type foreign exchange as underlying.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

### 22.1.5.7.1 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [1..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

## 22.1.6 Financial Instrument Identification

### 22.1.6.1 FinancialInstrumentIdentification9Choice

*Definition:* Choice between formats for the identification of the financial instruments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		327
Or}	Index <Indx>	[1..1]	±		327

#### 22.1.6.1.1 ISIN <ISIN>

*Presence:* [1..1]

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

*Datatype:* "ISIN2021Identifier" on page 439

#### 22.1.6.1.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "FinancialInstrument98" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		323
	Name <Nm>	[1..1]	±		323

### 22.1.6.2 FinancialInstrumentIdentification8Choice

*Definition:* Choice for identifying the underlying instruments that a derivative can consist of.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		327
Or}	Basket <Bskt>	[1..1]			328
	ISIN <ISIN>	[0..*]	IdentifierSet		328
	Index <Indx>	[0..*]	±		328

#### 22.1.6.2.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following elements (see "[FinancialInstrumentIdentification9Choice](#)" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		327
Or}	Index <Indx>	[1..1]	±		327

#### 22.1.6.2.2 Basket <Bskt>

*Presence:* [1..1]

*Definition:* Instrument consists of multiple instruments.

**Basket <Bskt>** contains the following **BasketDescription4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		328
	Index <Indx>	[0..*]	±		328

##### 22.1.6.2.2.1 ISIN <ISIN>

*Presence:* [0..\*]

*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:* "[ISIN2021Identifier](#)" on page 439

##### 22.1.6.2.2.2 Index <Indx>

*Presence:* [0..\*]

*Definition:* Index on which the financial instrument is based.

**Index <Indx>** contains the following elements (see "[FinancialInstrument98](#)" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		323
	Name <Nm>	[1..1]	±		323

## 22.1.7 Financial Instrument Quantity

### 22.1.7.1 FinancialInstrumentQuantity25Choice

*Definition:* Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		329
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C3	329
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C3	329

#### 22.1.7.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, such as a number of shares.

*Datatype:* "DecimalNumber" on page 440

#### 22.1.7.1.2 NominalValue <NmnlVal>

*Presence:* [1..1]

*Definition:* TBC.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

##### 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.

#### 22.1.7.1.3 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* TBC.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

##### 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.

## 22.1.8 Market

### 22.1.8.1 TradingVenueAttributes1

*Definition:* Traded venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		330
	IssuerRequest <IssrReq>	[1..1]	Indicator		330
	AdmissionApprovalDateByIssuer <AdmssnApprvlDtByIssr>	[0..1]	DateTime		331
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		331
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		331
	TerminationDate <TermntnDt>	[0..1]	DateTime		331

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 22.1.8.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 439

#### 22.1.8.1.2 IssuerRequest <IssrReq>

*Presence:* [1..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.8.1.3 AdmissionApprovalDateByIssuer <AdmssnApprvldtBylssr>

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* "ISODateTime" on page 438

#### 22.1.8.1.4 RequestForAdmissionDate <ReqForAdmssnDt>

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* "ISODateTime" on page 438

#### 22.1.8.1.5 FirstTradeDate <FrstTradDt>

*Presence:* [0..1]

*Definition:* Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.

*Datatype:* "ISODateTime" on page 438

#### 22.1.8.1.6 TerminationDate <TermntnDt>

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* "ISODateTime" on page 438

### 22.1.8.2 TradingVenueIdentification2

*Definition:* Trading venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		331
	Type <Tp>	[1..1]	CodeSet		331

#### 22.1.8.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 444

#### 22.1.8.2.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 435

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 22.1.8.3 TradingVenueIdentification1Choice

*Definition:* Trade venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		332
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	332
Or}	Other <Othr>	[1..1]	±		332

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 22.1.8.3.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 439

#### 22.1.8.3.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C2 "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).

#### 22.1.8.3.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following elements (see "TradingVenueIdentification2" on page 331 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		331
	Type <Tp>	[1..1]	CodeSet		331

#### 22.1.8.4 TradingVenueAttributes2

*Definition:* Traded venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		333
	IssuerRequest <IssrReq>	[0..1]	Indicator		333
	AdmissionApprovalDateByIssuer <AdmssnApprvIDtByIssr>	[0..1]	DateTime		334
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		334
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		334
	TerminationDate <TermtnDt>	[0..1]	DateTime		334

##### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

##### 22.1.8.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Segment MIC for the trading venue or systematic internaliser, where applicable, otherwise the operating MIC.

*Datatype:* "MICIdentifier" on page 439

##### 22.1.8.4.2 IssuerRequest <IssrReq>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.

*Usage:* when not present, the indicator is not applicable.

*Datatype:* One of the following values must be used (see ["TrueFalseIndicator"](#) on page 440):

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

#### 22.1.8.4.3 AdmissionApprovalDateByIssuer <AdmssnApprvlDtBylssr>

*Presence:* [0..1]

*Definition:* Date and time the issuer has approved the admission to trading or trading of its financial instruments on the trading venue.

*Datatype:* ["ISODateTime"](#) on page 438

#### 22.1.8.4.4 RequestForAdmissionDate <ReqForAdmssnDt>

*Presence:* [0..1]

*Definition:* Date and time when the request for admission on the trading venue was made for the instrument.

*Datatype:* ["ISODateTime"](#) on page 438

#### 22.1.8.4.5 FirstTradeDate <FrstTradDt>

*Presence:* [0..1]

*Definition:* Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.

*Datatype:* ["ISODateTime"](#) on page 438

#### 22.1.8.4.6 TerminationDate <TermntnDt>

*Presence:* [0..1]

*Definition:* Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue. Where this date and time is unavailable, the field shall not be populated.

*Datatype:* ["ISODateTime"](#) on page 438

## 22.1.9 Miscellaneous

### 22.1.9.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**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.

**22.1.9.1.1 PlaceAndName <PlcAndNm>**

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 443

**22.1.9.1.2 Envelope <Envlp>**

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

**22.1.9.2 TonsOrCurrency2Choice**

*Definition:* Specifies the commodity quantity in tons or the amount and currency used (for example carbone dioxide).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Number <Nb>	[1..1]	Quantity		335
Or}	Amount <Amt>	[1..1]	Amount	C1, C3	335

**22.1.9.2.1 Number <Nb>**

*Presence:* [1..1]

*Definition:* Total number of specific transactions expresses in tons.

*Datatype:* "DecimalNumber" on page 440

**22.1.9.2.2 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Total volume of specific transactions expresses in currency and amount format.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

**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.

**22.1.9.3 CountryCodeAndName3**

*Definition:* Specifies a country by its code and its name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet	C2	336
	Name <Nm>	[1..1]	Text		336

**22.1.9.3.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Country is specified by its code.

*Impacted by:* C2 "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).

**22.1.9.3.2 Name <Nm>**

*Presence:* [1..1]

*Definition:* Country is specified by its name.

*Datatype:* "Max70Text" on page 444

**22.1.9.4 GenericValidationRuleIdentification1**

*Definition:* Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		337
	Description <Desc>	[0..1]	Text		337
	SchemeName <SchmeNm>	[0..1]	±		337
	Issuer <Issr>	[0..1]	Text		337

#### 22.1.9.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a validation rule.

*Datatype:* "Max35Text" on page 443

#### 22.1.9.4.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further information on the validation rule as identified in the Identification.

*Datatype:* "Max350Text" on page 443

#### 22.1.9.4.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		338
Or}	Proprietary <Prtry>	[1..1]	Text		338

#### 22.1.9.4.4 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 443

#### 22.1.9.5 ValidationRuleSchemeName1Choice

*Definition:* Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		338
Or}	Proprietary <Prtry>	[1..1]	Text		338

**22.1.9.5.1 Code <Cd>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalValidationRuleIdentification1Code" on page 425**22.1.9.5.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 443**22.1.10 Party Identification****22.1.10.1 DerivativePartyIdentification1Choice***Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C2	338
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		338
Or}	LEI <LEI>	[1..1]	IdentifierSet		338

**22.1.10.1.1 Country <Ctry>***Presence:* [1..1]*Definition:* Country of the reference entity.*Impacted by:* C2 "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).

**22.1.10.1.2 CountrySubDivision <CtrySubDvsn>***Presence:* [1..1]*Definition:* Country and country sub-division of the reference entity.*Datatype:* "CountrySubDivisionCode" on page 423**22.1.10.1.3 LEI <LEI>***Presence:* [1..1]*Definition:* Identification of the reference party through Legal entity identifier.*Datatype:* "LEIIdentifier" on page 439

## 22.1.10.2 PersonIdentification12

*Definition:* Specifies the identification of a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	339
	Other <Othr>	[1..1]			339
	Identification <Id>	[1..1]	Text		339
	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

### 22.1.10.2.1 CountryOfBranch <CtryOfBrnch>

*Presence:* [1..1]

*Definition:* Branch where the trader is located.

*Impacted by:* C2 "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).

### 22.1.10.2.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		339
	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

#### 22.1.10.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 443

#### 22.1.10.2.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following

**PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		340
Or}	Proprietary <Prtry>	[1..1]	Text		340

##### 22.1.10.2.2.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "ExternalPersonIdentification1Code" on page 425

##### 22.1.10.2.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 443

##### 22.1.10.2.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 443

#### 22.1.10.3 PersonIdentification10

*Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		341
	Name <Nm>	[1..1]	Text		341
	BirthDate <BirthDt>	[1..1]	Date		341
	Other <Othr>	[1..1]			341
	Identification <Id>	[1..1]	Text		342
	SchemeName <SchmeNm>	[0..1]			342
{Or	Code <Cd>	[1..1]	CodeSet		342
Or}	Proprietary <Prtry>	[1..1]	Text		342
	Issuer </ssr>	[0..1]	Text		342

#### 22.1.10.3.1 FirstName <FrstNm>

*Presence:* [1..1]

*Definition:* First name of a person (also known as given name).

*Datatype:* "Max140Text" on page 442

#### 22.1.10.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 442

#### 22.1.10.3.3 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 438

#### 22.1.10.3.4 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		342
	SchemeName <SchmeNm>	[0..1]			342
{Or	Code <Cd>	[1..1]	CodeSet		342
Or}	Proprietary <Prtry>	[1..1]	Text		342
	Issuer <Issr>	[0..1]	Text		342

#### 22.1.10.3.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 443

#### 22.1.10.3.4.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		342
Or}	Proprietary <Prtry>	[1..1]	Text		342

##### 22.1.10.3.4.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "ExternalPersonIdentification1Code" on page 425

##### 22.1.10.3.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 443

##### 22.1.10.3.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 443

#### 22.1.10.4 PartyIdentification79

*Definition:* Set of elements used to identify an account owner and the associated decision maker.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		343
	DecisionMaker <DcsnMakr>	[0..*]			343
{Or	LEI <LEI>	[1..1]	IdentifierSet		343
Or}	Person <Prsn>	[1..1]	±		343

#### 22.1.10.4.1 AccountOwner <AcctOwnr>

*Presence:* [1..\*]

*Definition:* Identifies the account which is used to acquire or sell financial instruments.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification76" on page 344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			344
{Or	LEI <LEI>	[1..1]	IdentifierSet		345
Or	MIC <MIC>	[1..1]	IdentifierSet		345
Or	Person <Prsn>	[1..1]	±		345
Or}	Internal <IntI>	[1..1]	CodeSet		345
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	345

#### 22.1.10.4.2 DecisionMaker <DcsnMakr>

*Presence:* [0..\*]

*Definition:* Identifies the person who makes the decision on the financial instrument, acquire in case the of a buyer or to sell in case of the seller.

**DecisionMaker <DcsnMakr>** contains one of the following **PersonOrOrganisation2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		343
Or}	Person <Prsn>	[1..1]	±		343

##### 22.1.10.4.2.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the party.

*Datatype:* "LEIIdentifier" on page 439

##### 22.1.10.4.2.2 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification10" on page 340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		341
	Name <Nm>	[1..1]	Text		341
	BirthDate <BirthDt>	[1..1]	Date		341
	Other <Othr>	[1..1]			341
	Identification <Id>	[1..1]	Text		342
	SchemeName <SchmeNm>	[0..1]			342
{Or	Code <Cd>	[1..1]	CodeSet		342
Or}	Proprietary <Prtry>	[1..1]	Text		342
	Issuer </Issr>	[0..1]	Text		342

### 22.1.10.5 PartyIdentification76

*Definition:* Set of elements used to identify a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			344
{Or	LEI <LEI>	[1..1]	IdentifierSet		345
Or	MIC <MIC>	[1..1]	IdentifierSet		345
Or	Person <Prsn>	[1..1]	±		345
Or}	Internal <IntI>	[1..1]	CodeSet		345
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	345

#### 22.1.10.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the owner of the investment account which is used to acquire or sell financial instruments.

**Identification <Id>** contains one of the following **PersonOrOrganisation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		345
Or	MIC <MIC>	[1..1]	IdentifierSet		345
Or	Person <Prsn>	[1..1]	±		345
Or}	Internal <IntI>	[1..1]	CodeSet		345

**22.1.10.5.1.1 LEI <LEI>***Presence:* [1..1]*Definition:* Legal entity identifier of the party.*Datatype:* "LEIIdentifier" on page 439**22.1.10.5.1.2 MIC <MIC>***Presence:* [1..1]*Definition:* Market identifier code of the party.*Datatype:* "MICIdentifier" on page 439**22.1.10.5.1.3 Person <Prsn>***Presence:* [1..1]*Definition:* Identification of a person.**Person <Prsn>** contains the following elements (see "PersonIdentification10" on page 340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstName <FrstNm>	[1..1]	Text		341
	Name <Nm>	[1..1]	Text		341
	BirthDate <BirthDt>	[1..1]	Date		341
	Other <Othr>	[1..1]			341
	Identification <Id>	[1..1]	Text		342
	SchemeName <SchmeNm>	[0..1]			342
{Or	Code <Cd>	[1..1]	CodeSet		342
Or}	Proprietary <Prtry>	[1..1]	Text		342
	Issuer </ssr>	[0..1]	Text		342

**22.1.10.5.1.4 Internal <Intl>***Presence:* [1..1]*Definition:* Identifies internal party.*Datatype:* "InternalPartyRole1Code" on page 426

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

**22.1.10.5.2 CountryOfBranch <CtryOfBrnch>***Presence:* [0..1]*Definition:* Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client.*Impacted by:* C2 "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).

## 22.1.11 Price

### 22.1.11.1 SecuritiesTransactionPrice1

*Definition:* Descriptive fields capturing where no strike price is known.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		346
	Currency <Ccy>	[0..1]	CodeSet	C1	346

#### 22.1.11.1.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Price is currently not available, but pending.

*Datatype:* "PriceStatus1Code" on page 431

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

#### 22.1.11.1.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Currency that will be used but for which no price is yet known.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

**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.

### 22.1.11.2 SecuritiesTransactionPrice4Choice

*Definition:* Choice element capturing strike price related descriptive information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

#### 22.1.11.2.1 Price <Pric>

*Presence:* [1..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice2Choice](#)" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		347
Or	Percentage <Pctg>	[1..1]	Rate		348
Or	Yield <Yld>	[1..1]	Rate		348
Or}	BasisPoints <BsisPts>	[1..1]	Quantity		348

#### 22.1.11.2.2 NoPrice <NoPric>

*Presence:* [1..1]

*Definition:* Captures where no price is yet known.

**NoPrice <NoPric>** contains the following elements (see "[SecuritiesTransactionPrice1](#)" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		346
	Currency <Ccy>	[0..1]	CodeSet	C1	346

#### 22.1.11.3 SecuritiesTransactionPrice2Choice

*Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		347
Or	Percentage <Pctg>	[1..1]	Rate		348
Or	Yield <Yld>	[1..1]	Rate		348
Or}	BasisPoints <BsisPts>	[1..1]	Quantity		348

#### 22.1.11.3.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection61](#)" on page 273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	273
	Sign <Sgn>	[0..1]	Indicator		273

### 22.1.11.3.2 Percentage <Pctg>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on page 442

### 22.1.11.3.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 442

### 22.1.11.3.4 BasisPoints <BsisPts>

*Presence:* [1..1]

*Definition:* Price expressed as basis points.

*Datatype:* "[DecimalNumber](#)" on page 440

## 22.1.12 Rate

### 22.1.12.1 InterestRate6Choice

*Definition:* Choice between a fixed rate and a floating rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 22.1.12.1.1 Fixed <Fxd>

*Presence:* [1..1]

*Definition:* Indicates that the rate is fixed.

*Datatype:* "[PercentageRate](#)" on page 442

#### 22.1.12.1.2 Floating <Fltg>

*Presence:* [1..1]

*Definition:* Provides details about the variable rate.

**Floating <Fltg>** contains the following elements (see "[FloatingInterestRate6](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		356
	Term <Term>	[1..1]	±		356
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity	C8	356

## 22.1.12.2 BenchmarkCurveName6Choice

*Definition:* Choice of format for benchmark curve name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		349
Or	Index <Indx>	[1..1]	CodeSet		349
Or}	Name <Nm>	[1..1]	Text		351

### 22.1.12.2.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* International Securities Identification Number (ISIN) identifier of an index / benchmark.

*Datatype:* "[ISINOct2015Identifier](#)" on page 439

### 22.1.12.2.2 Index <Indx>

*Presence:* [1..1]

*Definition:* Name of the index / benchmark of a floating rate bond.

*Datatype:* "[BenchmarkCurveName2Code](#)" on page 420

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.

CodeName	Name	Definition
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.

CodeName	Name	Definition
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

### 22.1.12.2.3 Name <Nm>

*Presence:* [1..1]

*Definition:* Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* "Max25Text" on page 443

### 22.1.12.3 BenchmarkCurveName5Choice

*Definition:* Choice of format for benchmark curve name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Index <Indx>	[1..1]	CodeSet		351
Or}	Name <Nm>	[1..1]	Text		353

#### 22.1.12.3.1 Index <Indx>

*Presence:* [1..1]

*Definition:* Index name where the underlying is an index.

*Datatype:* "BenchmarkCurveName2Code" on page 420

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.

CodeName	Name	Definition
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	<p>In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.</p> <p>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.</p>
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	<p>Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.</p>
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	<p>Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.</p> <p>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.</p>
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as

CodeName	Name	Definition
		defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 22.1.12.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* "Max25Text" on page 443

#### 22.1.12.4 InterestRateContractTerm2

*Definition:* Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		354
	Value <Val>	[1..1]	Quantity	C4	354

**22.1.12.4.1 Unit <Unit>***Presence:* [1..1]*Definition:* Unit for the rate basis.*Datatype:* "RateBasis1Code" on page 432

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

**22.1.12.4.2 Value <Val>***Presence:* [1..1]*Definition:* Value of the contract term in number of units.*Impacted by:* C4 "NumberRule"*Datatype:* "Max3Number" on page 441**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**22.1.12.5 InterestRate8Choice***Definition:* Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

**22.1.12.5.1 Fixed <Fxd>***Presence:* [1..1]*Definition:* Interest Rate is fixed.*Datatype:* "PercentageRate" on page 442**22.1.12.5.2 Floating <Fltg>***Presence:* [1..1]*Definition:* Interest rate is a variable / floating rate, based on an index.

**Floating <Fltg>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

### 22.1.12.6 FloatingInterestRate8

*Definition:* Provides the index used to define the rate and optionally the basis point spread.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 22.1.12.6.1 ReferenceRate <RefRate>

*Presence:* [1..1]

*Definition:* Identifies the reference index for the instrument.

Usage:

Index or name if the reference rate is not included in the index list.

**ReferenceRate <RefRate>** contains one of the following elements (see "[BenchmarkCurveName5Choice](#)" on page 351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Index <Indx>	[1..1]	CodeSet		351
Or}	Name <Nm>	[1..1]	Text		353

#### 22.1.12.6.2 Term <Term>

*Presence:* [0..1]

*Definition:* Term of the reference rate.

**Term <Term>** contains the following elements (see "[InterestRateContractTerm2](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		354
	Value <Val>	[1..1]	Quantity	C4	354

### 22.1.12.7 FloatingInterestRate6

*Definition:* Provides the index used to define the rate and the basis point spread.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		356
	Term <Term>	[1..1]	±		356
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity	C8	356

#### 22.1.12.7.1 ReferenceRate <RefRate>

*Presence:* [1..1]

*Definition:* Identifies the reference index for the debt instrument.

**ReferenceRate <RefRate>** contains one of the following elements (see "BenchmarkCurveName6Choice" on page 349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		349
Or	Index <Indx>	[1..1]	CodeSet		349
Or}	Name <Nm>	[1..1]	Text		351

#### 22.1.12.7.2 Term <Term>

*Presence:* [1..1]

*Definition:* Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years.

**Term <Term>** contains the following elements (see "InterestRateContractTerm2" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		354
	Value <Val>	[1..1]	Quantity	C4	354

#### 22.1.12.7.3 BasisPointSpread <BsisPtSprd>

*Presence:* [1..1]

*Definition:* Number of basis points above (if positive) or below (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

*Usage:*

Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

*Impacted by:* C8 "NumberRule"

*Datatype:* "Max5Number" on page 441

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

## 22.1.13 Regulatory Reporting

### 22.1.13.1 SecuritiesTransactionReport2

*Definition:* Details of the securities transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		357
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		357
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		357
	TechnicalAttributes <TechAttrbts>	[0..1]			357
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		358
	CancellationReason <CxIRsn>	[1..1]	CodeSet		358
	SupplementaryData <SplmtryData>	[0..*]	±	C3	358

#### 22.1.13.1.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* "Max52Text" on page 444

#### 22.1.13.1.2 ExecutingParty <ExctgPty>

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

Usage:

For legal entities, use the legal entity identifier. For non-legal entities, this field shall be populated with an identifier as specified in the local regulation.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.1.3 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.1.4 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		358
	CancellationReason <CxIRsn>	[1..1]	CodeSet		358

#### 22.1.13.1.4.1 ReceiptDateTime <RctDtTm>

*Presence:* [1..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* "ISODatetime" on page 438

#### 22.1.13.1.4.2 CancellationReason <CxIRsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the cancellation the transaction.

*Datatype:* "CancelledStatusReason15Code" on page 422

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

#### 22.1.13.1.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**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.

**22.1.13.2 SecuritiesTransactionReport6**

*Definition:* Details of the securities transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		362
	ExecutingParty <ExctgPty>	[1..1]	IdentifierSet		362
	InvestmentPartyIndicator <InvstmtPtyInd>	[1..1]	Indicator		362
	SubmittingParty <SubmitgPty>	[1..1]	IdentifierSet		362
	Buyer <Buyr>	[1..1]	±		362
	Seller <Sellr>	[1..1]	±		363
	OrderTransmission <OrdTrnsmssn>	[1..1]			363
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		363
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		364
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		364
	Transaction <Tx>	[1..1]			364
	TradeDate <TradDt>	[1..1]	DateTime		365
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		365
	Quantity <Qty>	[1..1]	±		365
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		365
	Price <Pric>	[1..1]	±		365
	NetAmount <NetAmt>	[0..1]	Amount		366
	TradeVenue <TradVn>	[1..1]	IdentifierSet		366
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	367
	UpFrontPayment <UpFrntPmt>	[0..1]			367
	Amount <Amt>	[1..1]	Amount	C1, C3	367
	Sign <Sgn>	[0..1]	Indicator		368
	TradePlaceMatchingIdentification <TradPlcMtgId>	[0..1]	Text		368
	ComplexTradeComponentIdentification <CmplxTradCmpntId>	[0..1]	Text		368
	FinancialInstrument <FinInstrm>	[1..1]			368
{Or	Identification <Id>	[1..1]	IdentifierSet		369
Or}	Other <Othr>	[1..1]			370
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			370
	Identification <Id>	[0..1]	IdentifierSet		371
	FullName <FullNm>	[1..1]	Text		371
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		371

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	371
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		371
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			372
	ExpiryDate <XpryDt>	[0..1]	Date		372
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	373
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			373
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <SwpIn>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374
	OptionType <OptnTp>	[0..1]	CodeSet		375
	StrikePrice <StrkPric>	[0..1]	±		375
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		375
	DeliveryType <DlvryTp>	[1..1]	CodeSet		375
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			376
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377
	InvestmentDecisionPerson <InvstmtDcsnPrsn>	[0..1]			377
{Or	Person <Prsn>	[1..1]	±		377
Or}	Algorithm <Algo>	[1..1]	Text		378
	ExecutingPerson <ExctgPrsn>	[1..1]			378
{Or	Person <Prsn>	[1..1]	±		378
Or	Algorithm <Algo>	[1..1]	Text		379
Or}	Client <CInt>	[1..1]	CodeSet		379
	AdditionalAttributes <AddtlAttrbts>	[1..1]			379
	WaiverIndicator <WvrInd>	[0..*]	CodeSet		380
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		380
	OTCPotTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		381
	SecuritiesFinancingTransactionIndicator <ScitiesFincgTxInd>	[1..1]	Indicator		381
	TechnicalAttributes <TechAttrbts>	[0..1]			382
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		382
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		382
	SupplementaryData <SplmtryData>	[0..*]	±	C3	382

#### 22.1.13.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* "Max52Text" on page 444

#### 22.1.13.2.2 ExecutingParty <ExctgPty>

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.2.3 InvestmentPartyIndicator <InvstmtPtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether the reporting party is defined as an investment firm under the local regulation or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.13.2.4 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.2.5 Buyer <Buyr>

*Presence:* [1..1]

*Definition:* Identifies the acquirer of the legal title to the financial instrument.

**Buyer <Buyr>** contains the following elements (see "PartyIdentification79" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		343
	DecisionMaker <DcsnMakr>	[0..*]			343
{Or	LEI <LEI>	[1..1]	IdentifierSet		343
Or}	Person <Prsn>	[1..1]	±		343

#### 22.1.13.2.6 Seller <Sellr>

*Presence:* [1..1]

*Definition:* Identifies the seller of the legal title to the financial instrument.

**Seller <Sellr>** contains the following elements (see "PartyIdentification79" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[1..*]	±		343
	DecisionMaker <DcsnMakr>	[0..*]			343
{Or	LEI <LEI>	[1..1]	IdentifierSet		343
Or}	Person <Prsn>	[1..1]	±		343

#### 22.1.13.2.7 OrderTransmission <OrdTrnsmssn>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

**OrderTransmission <OrdTrnsmssn>** contains the following **SecuritiesTransactionTransmission2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransmissionIndicator <TrnsmssnInd>	[1..1]	Indicator		363
	TransmittingBuyer <TrnsmttgBuyr>	[0..1]	IdentifierSet		364
	TransmittingSeller <TrnsmttgSellr>	[0..1]	IdentifierSet		364

##### 22.1.13.2.7.1 TransmissionIndicator <TrnsmssnInd>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.13.2.7.2 TransmittingBuyer <TrnsmttgBuyr>

*Presence:* [0..1]

*Definition:* Identifies the buyer transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.2.7.3 TransmittingSeller <TrnsmttgSellr>

*Presence:* [0..1]

*Definition:* Identifies the seller transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.2.8 Transaction <Tx>

*Presence:* [1..1]

*Definition:* Provides the details of the reported transaction.

**Transaction <Tx>** contains the following **SecuritiesTransaction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		365
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		365
	Quantity <Qty>	[1..1]	±		365
	DerivativeNotionalChange <DerivNtnlChng>	[0..1]	CodeSet		365
	Price <Pric>	[1..1]	±		365
	NetAmount <NetAmt>	[0..1]	Amount		366
	TradeVenue <TradVn>	[1..1]	IdentifierSet		366
	CountryOfBranch <CtryOfBrnch>	[0..1]	CodeSet	C2	367
	UpFrontPayment <UpFrntPmt>	[0..1]			367
	Amount <Amt>	[1..1]	Amount	C1, C3	367
	Sign <Sgn>	[0..1]	Indicator		368
	TradePlaceMatchingIdentification <TradPlcMtchgId>	[0..1]	Text		368
	ComplexTradeComponentIdentification <CmplxTradCmpntId>	[0..1]	Text		368

**22.1.13.2.8.1 TradeDate <TradDt>***Presence:* [1..1]*Definition:* Specifies the date/time on which the trade was executed.*Datatype:* "ISODatetime" on page 438**22.1.13.2.8.2 TradingCapacity <TradgCpcty>***Presence:* [1..1]

*Definition:* Indication of whether the transaction results from the reporting firm carrying out matched principal trading or dealing on own account under the local regulation, or where the transaction does not result from the reporting firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.

*Datatype:* "RegulatoryTradingCapacity1Code" on page 432

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

**22.1.13.2.8.3 Quantity <Qty>***Presence:* [1..1]

*Definition:* Number of units of the financial instrument, or the number of derivative contracts in the transaction.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 328 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		329
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C3	329
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C3	329

**22.1.13.2.8.4 DerivativeNotionalChange <DerivNtnlChng>***Presence:* [0..1]

*Definition:* Indicates as to whether an increase or a decrease of notional of derivative contracts has taken place.

*Datatype:* "VariationType1Code" on page 437

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

**22.1.13.2.8.5 Price <Pric>***Presence:* [1..1]

**Definition:** Traded price of the transaction excluding, where applicable, commission and accrued interest.

In the case of option contracts, it is the premium of the derivative contract per underlying security or index point.

In the case of spread bets it should be the reference price of the direct underlying instrument.

Where price is currently not available but pending, the value should be 'PNDG'.

For CDS it should be the coupon in basis points.

Where price reported in monetary terms, it shall be provided in the major currency unit.

Where price is not applicable the field should be left blank.

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice4Choice](#)" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

#### 22.1.13.2.8.6 NetAmount <NetAmt>

**Presence:** [0..1]

**Definition:** Net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction.

**Datatype:** "[ImpliedCurrencyAndAmount](#)" on page 405

#### 22.1.13.2.8.7 TradeVenue <TradVn>

**Presence:** [1..1]

**Definition:** Identification of the venue where the transaction was executed.

**Usage:**

Use the ISO 10383 segment MIC (4 characters) for financial instruments executed on a MiFID trading venue, System Internaliser (SI) or non-EU organised trading platform. Where the segment MIC does not exist, use the operating MIC.

Use MIC code 'XOFF' for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is not executed on a MiFID trading venue, SI or non-EU organised trading platform, or where an investment firm does not know it is trading with another investment firm acting as an SI.

Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on a non-EU organised trading platform but where the underlying is admitted to trading or traded on a trading venue.

**Datatype:** "[MICIdentifier](#)" on page 439

**22.1.13.2.8.8 CountryOfBranch <CtryOfBrnch>***Presence:* [0..1]*Definition:* Country of the branch of the investment firm whose market membership was used to execute the transaction.

TBC with item 46.

*Impacted by:* C2 "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).

**22.1.13.2.8.9 UpFrontPayment <UpFrntPmt>***Presence:* [0..1]*Definition:* Monetary value of any up-front payment in basis points of notional received or paid by the seller.

Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.

For increase or decrease in notional derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.

**UpFrontPayment <UpFrntPmt>** contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C3	367
	Sign <Sgn>	[0..1]	Indicator		368

**22.1.13.2.8.9.1 Amount <Amt>***Presence:* [1..1]*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.*Impacted by:* C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404**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.

#### **22.1.13.2.8.9.2 Sign <Sgn>**

*Presence:* [0..1]

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

Usage: When absent, the amount is positive.

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 440):

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

#### **22.1.13.2.8.10 TradePlaceMatchingIdentification <TradPlcMtchgId>**

*Presence:* [0..1]

*Definition:* Common matching identification when executed on a trade place.

Usage: Must be present when a trade venue has been provided.

*Datatype:* "[Max52Text](#)" on page 444

#### **22.1.13.2.8.11 ComplexTradeComponentIdentification <CmplxTradCmpntId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting party to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the reporting party for the group of reports for the execution.

Usage:

Field only applies when the instrument is complex.

*Datatype:* "[Max35Text](#)" on page 443

#### **22.1.13.2.9 FinancialInstrument <FinInstrm>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

**FinancialInstrument <FinInstrm>** contains one of the following **FinancialInstrumentAttributes4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	IdentifierSet		369
Or}	Other <Othr>	[1..1]			370
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			370
	Identification <Id>	[0..1]	IdentifierSet		371
	FullName <FullNm>	[1..1]	Text		371
	ClassificationType <ClsfctnTp>	[1..1]	IdentifierSet		371
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	371
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		371
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			372
	ExpiryDate <XpryDt>	[0..1]	Date		372
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	373
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			373
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <Swpln>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374
	OptionType <OptnTp>	[0..1]	CodeSet		375
	StrikePrice <StrkPric>	[0..1]	±		375
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		375
	DeliveryType <DlvryTp>	[1..1]	CodeSet		375
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]			376
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377

#### 22.1.13.2.9.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a financial instrument admitted to trading.

*Datatype:* "ISIN2021Identifier" on page 439

**22.1.13.2.9.2 Other <Othr>***Presence:* [1..1]*Definition:* Description of the financial instrument, such as a derivative, when the instrument is not admitted to trading on a trading venue.**Other <Othr>** contains the following **SecurityInstrumentDescription19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]			370
	Identification <Id>	[0..1]	IdentifierSet		371
	FullName <FullNm>	[1..1]	Text		371
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		371
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	371
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]	±		371
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[1..1]			372
	ExpiryDate <XpryDt>	[0..1]	Date		372
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	373
	UnderlyingInstrument <UndrlyglInstrm>	[1..1]			373
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <SwpIn>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374
	OptionType <OptnTp>	[0..1]	CodeSet		375
	StrikePrice <StrkPric>	[0..1]	±		375
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		375
	DeliveryType <DlvryTp>	[1..1]	CodeSet		375
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]			376
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377

**22.1.13.2.9.2.1 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>***Presence:* [1..1]*Definition:* Attributes and characteristics of the financial instrument.

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following **SecurityInstrumentDescription20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		371
	FullName <FullNm>	[1..1]	Text		371
	ClassificationType <ClssfctnTp>	[1..1]	IdentifierSet		371
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	371

#### 22.1.13.2.9.2.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISIN2021Identifier" on page 439

#### 22.1.13.2.9.2.1.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name or description of the financial instrument.

*Datatype:* "Max350Text" on page 443

#### 22.1.13.2.9.2.1.3 ClassificationType <ClssfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO classification of financial instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 438

#### 22.1.13.2.9.2.1.4 NotionalCurrency <NtnlCcy>

*Presence:* [0..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 22.1.13.2.9.2.2 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following elements (see "DebtInstrument4" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[1..1]	Date		402

#### 22.1.13.2.9.2.3 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [1..1]

*Definition:* Attributes specific to derivative instruments.

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpiryDate <XpryDt>	[0..1]	Date		372
	PriceMultiplier <PricMltplr>	[1..1]	Quantity	C5	373
	UnderlyingInstrument <UndrlygInstrm>	[1..1]			373
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <SwpIn>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374
	OptionType <OptnTp>	[0..1]	CodeSet		375
	StrikePrice <StrkPric>	[0..1]	±		375
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		375
	DeliveryType <DlvryTp>	[1..1]	CodeSet		375
	AssetClassSpecificAttributes <AsstClssSpfcAttrbts>	[0..1]			376
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377

##### 22.1.13.2.9.2.3.1 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Original expiry date of the reported financial instrument.

Usage:

Field applies to derivatives with defined expiry date.

*Datatype:* "ISODate" on page 438

#### 22.1.13.2.9.2.3.2 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract.

For a future or option on an index, the amount per index point.

*Impacted by:* C5 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 441

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 22.1.13.2.9.2.3.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [1..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **UnderlyingIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Swap <Swp>	[1..1]		C8	373
	SwapIn <SwpIn>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374
Or}	Other <Othr>	[1..1]	±		374

#### 22.1.13.2.9.2.3.3.1 Swap <Swp>

*Presence:* [1..1]

*Definition:* Underlying of a swap transaction.

*Impacted by:* C8 "SwapInOrSwapOutRule"

**Swap <Swp>** contains the following **SwapLegIdentification3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SwapIn <SwpIn>	[0..1]	±		374
	SwapOut <SwpOut>	[0..1]	±		374

##### Constraints

- **SwapInOrSwapOutRule**

SwapIn or SwapOut must be present or both.

Following Must be True  
 /SwapIn Must be present  
 Or /SwapOut Must be present

#### 22.1.13.2.9.2.3.3.1.1 SwapIn <Swpln>

*Presence:* [0..1]

*Definition:* Instrument received by the buyer.

**SwapIn <Swpln>** contains one of the following elements (see "FinancialInstrumentIdentification8Choice" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		327
Or}	Basket <Bskt>	[1..1]			328
	ISIN <ISIN>	[0..*]	IdentifierSet		328
	Index <Indx>	[0..*]	±		328

#### 22.1.13.2.9.2.3.3.1.2 SwapOut <SwpOut>

*Presence:* [0..1]

*Definition:* Instrument paid by the buyer.

**SwapOut <SwpOut>** contains one of the following elements (see "FinancialInstrumentIdentification8Choice" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		327
Or}	Basket <Bskt>	[1..1]			328
	ISIN <ISIN>	[0..*]	IdentifierSet		328
	Index <Indx>	[0..*]	±		328

#### 22.1.13.2.9.2.3.3.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Underlying of any other type of transaction.

**Other <Othr>** contains one of the following elements (see "FinancialInstrumentIdentification8Choice" on page 327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		327
Or}	Basket <Bskt>	[1..1]			328
	ISIN <ISIN>	[0..*]	IdentifierSet		328
	Index <Indx>	[0..*]	±		328

**22.1.13.2.9.2.3.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**22.1.13.2.9.2.3.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**22.1.13.2.9.2.3.6 OptionExerciseStyle <OptnExrcStyle>***Presence:* [0..1]*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**22.1.13.2.9.2.3.7 DeliveryType <DlvryTp>***Presence:* [1..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 22.1.13.2.9.2.3.8 AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

**AssetClassSpecificAttributes <AsstClssSpcfcAttrbts>** contains one of the following **AssetClassAttributes1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Interest <Intrst>	[1..1]	±		376
Or	ForeignExchange <FX>	[1..1]	±		376
Or}	Both <Both>	[1..1]			376
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377

##### 22.1.13.2.9.2.3.8.1 Interest <Intrst>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

**Interest <Intrst>** contains the following elements (see "DerivativeInterest2" on page 326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

##### 22.1.13.2.9.2.3.8.2 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type foreign exchange.

**ForeignExchange <FX>** contains the following elements (see "DerivativeForeignExchange2" on page 326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

##### 22.1.13.2.9.2.3.8.3 Both <Both>

*Presence:* [1..1]

*Definition:* Asset class is composed of both an interest derivate and a foreign exchange derivative.

**Both <Both>** contains the following **AssetClassAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Interest <Intrst>	[1..1]	±		377
	ForeignExchange <FX>	[1..1]	±		377

#### 22.1.13.2.9.2.3.8.3.1 Interest <Intrst>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

**Interest <Intrst>** contains the following elements (see "[DerivativeInterest2](#)" on page 326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

#### 22.1.13.2.9.2.3.8.3.2 ForeignExchange <FX>

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type foreign exchange.

**ForeignExchange <FX>** contains the following elements (see "[DerivativeForeignExchange2](#)" on page 326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherNotionalCurrency <OthrNtnlCcy>	[1..1]	CodeSet	C1	326

#### 22.1.13.2.10 InvestmentDecisionPerson <InvstmtDcsnPrsn>

*Presence:* [0..1]

*Definition:* Identifies the person or algorithm which is responsible within the reporting party for the investment decision.

**InvestmentDecisionPerson <InvstmtDcsnPrsn>** contains one of the following **InvestmentParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Person <Prsn>	[1..1]	±		377
Or}	Algorithm <Algo>	[1..1]	Text		378

#### 22.1.13.2.10.1 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification12" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	339
	Other <Othr>	[1..1]			339
	Identification <Id>	[1..1]	Text		339
	SchemeName <SchmeNm>	[0..1]			340
{Or	Code <Cd>	[1..1]	CodeSet		340
Or}	Proprietary <Prtry>	[1..1]	Text		340
	Issuer </ssr>	[0..1]	Text		340

#### 22.1.13.2.10.2 Algorithm <Algo>

*Presence:* [1..1]

*Definition:* Identification of an algorithm.

*Datatype:* "Max50Text" on page 444

#### 22.1.13.2.11 ExecutingPerson <ExctgPrsn>

*Presence:* [1..1]

*Definition:* Person or algorithm responsible for the execution of the transaction.

**ExecutingPerson <ExctgPrsn>** contains one of the following **ExecutingParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Person <Prsn>	[1..1]	±		378
Or	Algorithm <Algo>	[1..1]	Text		379
Or}	Client <CInt>	[1..1]	CodeSet		379

##### 22.1.13.2.11.1 Person <Prsn>

*Presence:* [1..1]

*Definition:* Identification of a person.

**Person <Prsn>** contains the following elements (see "PersonIdentification12" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfBranch <CtryOfBrnch>	[1..1]	CodeSet	C2	339
	Other <Othr>	[1..1]			339
	Identification <Id>	[1..1]	Text		339
	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

#### 22.1.13.2.11.2 Algorithm <Algo>

*Presence:* [1..1]

*Definition:* Identification of an algorithm.

*Datatype:* "Max50Text" on page 444

#### 22.1.13.2.11.3 Client <Clnt>

*Presence:* [1..1]

*Definition:* Indication that the transaction was executed directly by the client.

*Datatype:* "NoReasonCode" on page 430

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

#### 22.1.13.2.12 AdditionalAttributes <AddtlAttrbts>

*Presence:* [1..1]

*Definition:* Provides additional indicators on the reported transaction.

**AdditionalAttributes <AddtlAttrbts>** contains the following **SecuritiesTransactionIndicator2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WaiverIndicator <Wvrlnd>	[0..*]	CodeSet		380
	ShortSellingIndicator <ShrtSellgInd>	[0..1]	CodeSet		380
	OTCPotTradeIndicator <OTCPstTradInd>	[0..*]	CodeSet		380
	RiskReducingTransaction <RskRdcgTx>	[0..1]	Indicator		381
	SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>	[1..1]	Indicator		381

**22.1.13.2.12.1 WaiverIndicator <WvrInd>***Presence:* [0..\*]*Definition:* Indicates whether the transaction was executed under a pre-trade waiver.*Datatype:* "ReportingWaiverType1Code" on page 433

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

**22.1.13.2.12.2 ShortSellingIndicator <ShrtSellInd>***Presence:* [0..1]*Definition:* Indicates a short sell concluded by the investment agent on its own accounts or on behalf of a client, as described in the local regulation.*Datatype:* "Side5Code" on page 434

CodeName	Name	Definition
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.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

**22.1.13.2.12.3 OTCPostTradeIndicator <OTCPstTradInd>***Presence:* [0..\*]*Definition:* Indicates the type of transaction in accordance with the local regulation.

*Datatype:* "ReportingWaiverType3Code" on page 434

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

#### 22.1.13.2.12.4 RiskReducingTransaction <RskRdcgTx>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is objectively measurable as reducing risks directly relating to the commercial activity of the entity executing the transaction.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.13.2.12.5 SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>

*Presence:* [1..1]

*Definition:* Indicates whether the transaction falls within the scope of activity to be reported under the Securities Financing Transactions Regulation.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

**22.1.13.2.13 TechnicalAttributes <TechAttrbts>**

*Presence:* [0..1]

*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceiptDateTime <RctDtTm>	[1..1]	DateTime		382
	ExchangeReason <XchgRsn>	[1..*]	CodeSet		382

**22.1.13.2.13.1 ReceiptDateTime <RctDtTm>**

*Presence:* [1..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* "ISODatetime" on page 438

**22.1.13.2.13.2 ExchangeReason <XchgRsn>**

*Presence:* [1..\*]

*Definition:* Describes the reason for the exchange of the transaction report between the competent authorities.

*Datatype:* "ExternalAuthorityExchangeReason1Code" on page 425

**22.1.13.2.14 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		335
	Envelope <Envlp>	[1..1]	(External Schema)		335

**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.

**22.1.13.3 SecuritiesReferenceDataReport7**

*Definition:* Provides details on the securities reference data for the required financial instruments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		384
	FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>	[1..1]	±	C15, C18, C21	384
	Issuer <Issr>	[0..1]	IdentifierSet		385
	TradingVenueRelatedAttributes <TradgVnRltdAttrbts>	[1..*]	±	C14, C20, C22	385
	DebtInstrumentAttributes <DebtInstrmAttrbts>	[0..1]			386
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C1, C3	386
	MaturityDate <MtrtyDt>	[0..1]	Date		387
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C1, C3	387
	InterestRate <IntrstRate>	[1..1]	±		387
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		388
	DerivativeInstrumentAttributes <DerivInstrmAttrbts>	[0..1]		C9	388
	ExpiryDate <XpryDt>	[0..1]	Date		390
	PriceMultiplier <PricMltplr>	[0..1]	Quantity	C6	390
	UnderlyingInstrument <UndrlyglInstrm>	[0..1]			390
{Or	Single <Sngl>	[1..1]	±		390
Or}	Basket <Bskt>	[1..1]	±	C3, C10	391
	OptionType <OptnTp>	[0..1]	CodeSet		391
	StrikePrice <StrkPric>	[0..1]	±		391
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]		C11	393
	Commodity <Cmmdty>	[0..1]			393
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395
	Interest <Intrst>	[0..1]			395
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForeignExchange <FX>	[0..1]			397
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397
	TechnicalAttributes <TechAttrbts>	[0..1]		C12	398
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		398
	LastUpdate <LastUpd>	[0..1]	DateTime		398
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		398
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C2	399
	PublicationPeriod <PblctnPrd>	[0..1]	±		399
	NeverPublished <NvrPblshd>	[0..1]	Indicator		399
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		399

#### Constraints

- **ValidDebtMaturityDateRule**

DebtInstrumentAttributes/MaturityDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

- **ValidDerivativeExpiryDateRule**

DerivativesInstrumentAttributes/ExpiryDate cannot be a date earlier than TradingVenueRelatedAttributes/FirstTradeDate, TradingVenueRelatedAttributes/RequestForAdmissionDate or TradingVenueRelatedAttributes/AdmissionApprovalDate.

#### 22.1.13.3.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [0..1]

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

*Usage:*

This identification will be used in the status advice report sent back.

*Datatype:* "Max35Text" on page 443

#### 22.1.13.3.2 FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>

*Presence:* [1..1]

*Definition:* Attributes and characteristics of the financial instrument.

*Impacted by:* C15 "ValidCFIRule", C18 "ValidISINRule", C21 "ValidShortNameRule"

**FinancialInstrumentGeneralAttributes <FinInstrmGnlAttrbts>** contains the following elements (see "SecurityInstrumentDescription17" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		401
	FullName <FullNm>	[0..1]	Text		401
	ShortName <ShrtNm>	[0..1]	Text		401
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		401
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	402
	CommodityDerivativeIndicator <CmmdtyDerivInd>	[0..1]	Indicator		402

#### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### 22.1.13.3.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* LEI of Issuer or trading venue operator.

*Datatype:* "LEIIdentifier" on page 439

#### 22.1.13.3.4 TradingVenueRelatedAttributes <TradgVnRltdAttrbts>

*Presence:* [1..\*]

*Definition:* Traded venue related attributes.

*Impacted by:* C14 "ValidateAdmissionIssuerRule", C20 "ValidMICRule", C22 "ValidTerminationDateRule"

**TradingVenueRelatedAttributes <TradgVnRltdAttrbts>** contains the following elements (see "TradingVenueAttributes2" on page 333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		333
	IssuerRequest <IssrReq>	[0..1]	Indicator		333
	AdmissionApprovalDateByIssuer <AdmssnApprvldtByIssr>	[0..1]	DateTime		334
	RequestForAdmissionDate <ReqForAdmssnDt>	[0..1]	DateTime		334
	FirstTradeDate <FrstTradDt>	[0..1]	DateTime		334
	TerminationDate <TermtnDt>	[0..1]	DateTime		334

#### Constraints

- **ValidateAdmissionIssuerRule**

When IssuerRequest is equal to true, then AdmissionApprovalDateByIssuer must be present.

On Condition

/IssuerRequest is equal to value 'true'

Following Must be True

/AdmissionApprovalDateByIssuer Must be present

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

- **ValidTerminationDateRule**

TerminationDate cannot be a date earlier than FirstTradeDate, RequestForAdmissionDate or AdmissionApprovalDate.

#### 22.1.13.3.5 DebtInstrumentAttributes <DebtInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

**DebtInstrumentAttributes <DebtInstrmAttrbts>** contains the following **DebtInstrument2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalIssuedNominalAmount <TtlIssdNmnlAmt>	[1..1]	Amount	C1, C3	386
	MaturityDate <MtrtyDt>	[0..1]	Date		387
	NominalValuePerUnit <NmnlValPerUnit>	[1..1]	Amount	C1, C3	387
	InterestRate <IntrstRate>	[1..1]	±		387
	DebtSeniority <DebtSnrty>	[0..1]	CodeSet		388

##### 22.1.13.3.5.1 TotalIssuedNominalAmount <TtlIssdNmnlAmt>

*Presence:* [1..1]

*Definition:* Total issued nominal amount in monetary value.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **22.1.13.3.5.2 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Maturity date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### **22.1.13.3.5.3 NominalValuePerUnit <NmnlValPerUnit>**

*Presence:* [1..1]

*Definition:* Nominal value of each instrument. If not available, the minimum traded value should be populated.

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 404

#### **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.

#### **22.1.13.3.5.4 InterestRate <IntrstRate>**

*Presence:* [1..1]

*Definition:* Interest rate of the debt instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see ["InterestRate6Choice"](#) on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		348
Or}	Floating <Fltg>	[1..1]	±		348

#### 22.1.13.3.5.5 DebtSeniority <DebtSnrty>

*Presence:* [0..1]

*Definition:* Seniority for a specific debt instrument.

*Datatype:* ["DebtInstrumentSeniorityType1Code"](#) on page 423

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

#### 22.1.13.3.6 DerivativeInstrumentAttributes <DerivInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes specific to derivative instruments.

*Impacted by:* [C9 "OneElementPresentRule"](#)

**DerivativeInstrumentAttributes <DerivInstrmAttrbts>** contains the following **DerivativeInstrument5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpiryDate <XpryDt>	[0..1]	Date		390
	PriceMultiplier <PricMltplr>	[0..1]	Quantity	C6	390
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			390
{Or	Single <Sngl>	[1..1]	±		390
Or}	Basket <Bskt>	[1..1]	±	C3, C10	391
	OptionType <OptnTp>	[0..1]	CodeSet		391
	StrikePrice <StrkPric>	[0..1]	±		391
	OptionExerciseStyle <OptnExrcStyle>	[0..1]	CodeSet		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	AssetClassSpecificAttributes <AsstClsSpfcAttrbts>	[0..1]		C11	393
	Commodity <Cmmdty>	[0..1]			393
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395
	Interest <Intrst>	[0..1]			395
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396
	ForeignExchange <FX>	[0..1]			397
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397

### Constraints

- **OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ExpiryDate Must be present

Or /PriceMultiplier Must be present

Or /UnderlyingInstrument Must be present

Or /AssetClassSpecificAttributes Must be present  
 Or /DeliveryType Must be present

#### 22.1.13.3.6.1 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Expiry date of the financial instrument.

*Datatype:* "ISODate" on page 438

#### 22.1.13.3.6.2 PriceMultiplier <PricMltplr>

*Presence:* [0..1]

*Definition:* Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.

*Impacted by:* C6 "MultiplierRule"

*Datatype:* "NonNegativeDecimalNumber" on page 441

##### Constraints

- **MultiplierRule**

Price Multiplier must not be zero.

#### 22.1.13.3.6.3 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [0..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstrumentIdentification5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Single <Sngl>	[1..1]	±		390
Or}	Basket <Bskt>	[1..1]	±	C3, C10	391

#### 22.1.13.3.6.3.1 Single <Sngl>

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

**Single <Sngl>** contains one of the following elements (see "FinancialInstrument48Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		325
Or	LEI <LEI>	[1..1]	IdentifierSet		325
Or}	Index <Indx>	[1..1]	±		325

**22.1.13.3.6.3.2 Basket <Bskt>***Presence:* [1..1]*Definition:* Instrument consists of multiple instruments.*Impacted by:* C3 "BasketInstrumentUniquenessRule", C10 "OneElementPresentRule"**Basket <Bskt>** contains the following elements (see "FinancialInstrument53" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		324
	LEI <LEI>	[0..*]	IdentifierSet		324

**Constraints**

- BasketInstrumentUniquenessRule**

Where an underlying instrument basket is populated, all ISINs or LEIs must be unique.

- OneElementPresentRule**

At least one of 5 elements must be present.

Following Must be True

/ISIN[\*] Must be present

Or /LEI[\*] Must be present

**22.1.13.3.6.4 OptionType <OptnTp>***Presence:* [0..1]*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).*Usage:*

Within the scope of MiFIR, RTS 23, the following meanings should be used where a swaption is being detailed, "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. Caps and floors shall interpret this field as, "Put", in case of a Floor, "Call", in case of a Cap. Field only applies to derivatives that are options or warrants.

*Datatype:* "OptionType2Code" on page 431

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

**22.1.13.3.6.5 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Attributes to specify the strike price of a derivative.

**Usage:**

Within the scope of MiFIR RTS 23, these are the fields 31 and 32. This field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be 'PNDG'. Where strike price is not applicable it shall not be populated.

**StrikePrice <StrkPric>** contains one of the following elements (see "SecuritiesTransactionPrice4Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Price <Pric>	[1..1]	±		347
Or}	NoPrice <NoPric>	[1..1]	±		347

**22.1.13.3.6.6 OptionExerciseStyle <OptnExrcStyle>**

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).

**Usage:**

Within the scope of MiFIR, RTS 23, this field is only applicable for options, warrants and entitlement certificates.

*Datatype:* "OptionStyle7Code" on page 430

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**22.1.13.3.6.7 DeliveryType <DlvryTp>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* "PhysicalTransferType4Code" on page 431

CodeName	Name	Definition
PHYS	Physical	Physical transfer.

CodeName	Name	Definition
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

#### 22.1.13.3.6.8 AssetClassSpecificAttributes <AsstClsSpfcAttrbts>

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

*Impacted by:* C11 "OneElementPresentRule"

**AssetClassSpecificAttributes <AsstClsSpfcAttrbts>** contains the following **AssetClass2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]			393
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395
	Interest <Intrst>	[0..1]			395
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396
	ForeignExchange <FX>	[0..1]			397
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397

#### Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Commodity Must be present

Or /Interest Must be present

Or /ForeignExchange Must be present

#### 22.1.13.3.6.8.1 Commodity <Cmmdty>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type commodity as underlying.

**Commodity <Cmmdty>** contains the following **DerivativeCommodity2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Product <Pdct>	[1..1]	±		394
	TransactionType <TxTp>	[0..1]	CodeSet		394
	FinalPriceType <FnlPricTp>	[0..1]	CodeSet		395

#### 22.1.13.3.6.8.1.1 Product <Pdct>

*Presence:* [1..1]

*Definition:* Commodity product attributes.

**Product <Pdct>** contains one of the following elements (see "[AssetClassCommodity3Choice](#)" on page 309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		310
Or	Energy <Nrgy>	[1..1]	±		310
Or	Environmental <Envttl>	[1..1]	±		311
Or	Fertilizer <Frtlzl>	[1..1]	±		311
Or	Freight <Frgh>	[1..1]	±		312
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		312
Or	Metal <Metl>	[1..1]	±		312
Or	OtherC10 <OthrC10>	[1..1]	±		313
Or	Paper <Ppr>	[1..1]	±		313
Or	Polypropylene <Plprpln>	[1..1]	±		313
Or	Inflation <Infltn>	[1..1]	±		314
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		314
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		314
Or}	Other <Othr>	[1..1]	±		314

#### 22.1.13.3.6.8.1.2 TransactionType <TxTp>

*Presence:* [0..1]

*Definition:* Transaction type as specified by the trading venue.

*Datatype:* "[AssetClassTransactionType1Code](#)" on page 419

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.

CodeName	Name	Definition
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.
OTHR	Other	Other.

#### 22.1.13.3.6.8.1.3 FinalPriceType <FnlPricTp>

*Presence:* [0..1]

*Definition:* Final price type as specified by the trading venue.

*Datatype:* "AssetPriceType1Code" on page 420

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

#### 22.1.13.3.6.8.2 Interest <Intrst>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type interest rates as underlying.

**Interest <Intrst>** contains the following **DerivativeInterest3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate <IntrstRate>	[1..1]	±		395
	FirstLegInterestRate <FrstLegIntrstRate>	[0..1]	±		396
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	396
	OtherLegInterestRate <OthrLegIntrstRate>	[0..1]	±		396

#### 22.1.13.3.6.8.2.1 InterestRate <IntrstRate>

*Presence:* [1..1]

*Definition:* Provides the interest rate in number of days, weeks, months or years.

**InterestRate <IntrstRate>** contains the following elements (see "[FloatingInterestRate8](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRate <RefRate>	[1..1]	±		355
	Term <Term>	[0..1]	±		355

#### 22.1.13.3.6.8.2.2 FirstLegInterestRate <FrstLegIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate of the notional currency.

**FirstLegInterestRate <FrstLegIntrstRate>** contains one of the following elements (see "[InterestRate8Choice](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 22.1.13.3.6.8.2.3 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Notional currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Notional currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

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

*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 406

#### 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.

#### 22.1.13.3.6.8.2.4 OtherLegInterestRate <OthrLegIntrstRate>

*Presence:* [0..1]

*Definition:* Indication of the interest rate used for leg 2, if applicable.

**OtherLegInterestRate <OthrLegIntrstRate>** contains one of the following elements (see "InterestRate8Choice" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	Rate		354
Or}	Floating <Fltg>	[1..1]	±		354

#### 22.1.13.3.6.8.3 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* The fields in this section should only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.

**ForeignExchange <FX>** contains the following **DerivativeForeignExchange3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FXType <FxTp>	[0..1]	CodeSet		397
	OtherNotionalCurrency <OthrNtnlCcy>	[0..1]	CodeSet	C1	397

##### 22.1.13.3.6.8.3.1 FXType <FxTp>

*Presence:* [0..1]

*Definition:* Type of the underlying currency.

*Datatype:* "AssetFXSubProductType1Code" on page 420

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

##### 22.1.13.3.6.8.3.2 OtherNotionalCurrency <OthrNtnlCcy>

*Presence:* [0..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

#### 22.1.13.3.7 TechnicalAttributes <TechAttrbts>

*Presence:* [0..1]

*Definition:* Technical attributes.

*Impacted by:* C12 "OneElementPresentRule"

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InconsistencyIndicator <IncnsstncyInd>	[0..1]	Indicator		398
	LastUpdate <LastUpd>	[0..1]	DateTime		398
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		398
	RelevantCompetentAuthority <RlvntCmptntAuthrty>	[0..1]	CodeSet	C2	399
	PublicationPeriod <PblctnPrd>	[0..1]	±		399
	NeverPublished <NvrPblshd>	[0..1]	Indicator		399
	RelevantTradingVenue <RlvntTradgVn>	[0..1]	IdentifierSet		399

#### Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

```

/InconsistencyIndicator Must be present
Or    /LastUpdate Must be present
Or    /SubmissionDateTime Must be present
Or    /RelevantCompetentAuthority Must be present
Or    /PublicationPeriod Must be present

```

#### 22.1.13.3.7.1 InconsistencyIndicator <IncnsstncyInd>

*Presence:* [0..1]

*Definition:* Flag to say if there is an inconsistency across all submitting entities records.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.13.3.7.2 LastUpdate <LastUpd>

*Presence:* [0..1]

*Definition:* Last date for which data was received for this instrument.

*Datatype:* "ISODatetime" on page 438

#### 22.1.13.3.7.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when this instrument was originally received at the submission destination.

*Datatype:* "ISODateTime" on page 438

#### 22.1.13.3.7.4 RelevantCompetentAuthority <RlvntCmptntAuthrty>

*Presence:* [0..1]

*Definition:* Country code of the relevant competent authority of the instrument.

*Impacted by:* C2 "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).

#### 22.1.13.3.7.5 PublicationPeriod <PblctnPrd>

*Presence:* [0..1]

*Definition:* Period for which the associated instrument has been publically available.

**PublicationPeriod <PblctnPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

#### 22.1.13.3.7.6 NeverPublished <NvrPblshd>

*Presence:* [0..1]

*Definition:* Flag to say if the record has ever been published.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

#### 22.1.13.3.7.7 RelevantTradingVenue <RlvntTradgVn>

*Presence:* [0..1]

*Definition:* Trading venue of the record used by the relevant competent authority to determine the reference data for the instrument.

*Datatype:* "MICIdentifier" on page 439

## 22.1.13.4 SecuritiesMarketReportHeader1

*Definition:* Provides the securities market transaction report related header details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C5	400
	ReportingPeriod <RptgPrd>	[1..1]	±		400
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		400

### 22.1.13.4.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C5 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following elements (see "TradingVenueIdentification1Choice" on page 332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktldCd>	[1..1]	IdentifierSet		332
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	332
Or}	Other <Othr>	[1..1]	±		332

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

### 22.1.13.4.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period4Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or	FromDate <FrDt>	[1..1]	Date		321
Or	ToDate <ToDt>	[1..1]	Date		321
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		321

### 22.1.13.4.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 438

### 22.1.13.5 SecurityInstrumentDescription17

*Definition:* Identifies the security instrument by its name and typical characteristics.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet		401
	FullName <FullNm>	[0..1]	Text		401
	ShortName <ShrtNm>	[0..1]	Text		401
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		401
	NotionalCurrency <NtnlCcy>	[0..1]	CodeSet	C1	402
	CommodityDerivativeIndicator <CmmdtyDerivInd>	[0..1]	Indicator		402

#### Constraints

- **ValidCFIRule**

The CFI code must be a valid CFI code as defined by 10962.

- **ValidISINRule**

ISIN code must pass checksum validation.

- **ValidShortNameRule**

ShortName must conform with ISO 18774.

#### 22.1.13.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 439

#### 22.1.13.5.2 FullName <FullNm>

*Presence:* [0..1]

*Definition:* Full name of the financial instrument.

*Datatype:* "Max350Text" on page 443

#### 22.1.13.5.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Short name of financial instrument in accordance with ISO 18774.

*Datatype:* "Max35Text" on page 443

#### 22.1.13.5.4 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 438

### 22.1.13.5.5 NotionalCurrency <NtnlCcy>

*Presence:* [0..1]

*Definition:* Currency in which the notional is denominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 406

#### 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.

### 22.1.13.5.6 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [0..1]

*Definition:* Indicates whether the financial instrument falls within the definition of commodities derivative under the local regulation.

Usage: when not present, the indicator is not applicable.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 440):

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

## 22.1.14 Status

### 22.1.14.1 DebtInstrument4

*Definition:* Specifies the debt instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[1..1]	Date		402

#### 22.1.14.1.1 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Maturity date/time at which an interest bearing financial instrument becomes due, that is original date of expiry of the reported financial instrument.

*Datatype:* "ISODate" on page 438

## 22.1.14.2 DebtInstrument5

*Definition:* Specifies the debit instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		403
	IssuanceDate <IssncDt>	[1..1]	Date		403

### 22.1.14.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of bond type.

*Datatype:* "BondType1Code" on page 422

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

### 22.1.14.2.2 IssuanceDate <IssncDt>

*Presence:* [1..1]

*Definition:* Date on which a bond is issued and begins to accrue interest.

*Datatype:* "ISODate" on page 438

## 22.2 Message Datatypes

### 22.2.1 Amount

#### 22.2.1.1 ActiveCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 405

**Format**

minInclusive	0
totalDigits	18
fractionDigits	13

**Constraints**

- **ActiveCurrency**

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

**22.2.1.2 ActiveCurrencyAndAmount**

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

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 405

**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.

**22.2.1.3 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 406

**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.

**22.2.1.4 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

**22.2.2 CodeSet****22.2.2.1 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.

**22.2.2.2 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.

**22.2.2.3 AssetClassDetailedSubProductType10Code**

*Definition:* Further sub product code list for commodity derivative Non-Precious.

*Type:* CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.

CodeName	Name	Definition
LEAD	Lead	Commodity attribute of type lead.

#### 22.2.2.4 AssetClassDetailedSubProductType11Code

*Definition:* Further sub product code list for commodity derivative Precious.

*Type:* CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

#### 22.2.2.5 AssetClassDetailedSubProductType12Code

*Definition:* Further sub product code list for commodity derivative Wet.

*Type:* CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.

#### 22.2.2.6 AssetClassDetailedSubProductType14Code

*Definition:* Further sub product code list for commodity derivative Dry.

*Type:* CodeSet

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

#### 22.2.2.7 AssetClassDetailedSubProductType15Code

*Definition:* Further sub product code list for commodity derivative Grain.

*Type:* CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

#### 22.2.2.8 AssetClassDetailedSubProductType1Code

*Definition:* Further sub product code list for commodity derivative Grains Oil Seeds.

*Type:* CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.

CodeName	Name	Definition
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

### 22.2.2.9 AssetClassDetailedSubProductType2Code

*Definition:* Further sub product code list for commodity derivative Softs.

*Type:* CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSB	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

### 22.2.2.10 AssetClassDetailedSubProductType4Code

*Definition:* Further sub product code list for commodity derivative Olive Oil.

*Type:* CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

### 22.2.2.11 AssetClassDetailedSubProductType5Code

*Definition:* Further sub product code list for commodity derivative Electricity.

*Type:* CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

### 22.2.2.12 AssetClassDetailedSubProductType6Code

*Definition:* Further sub product code list for commodity derivative Natural Gas.

*Type:* CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNKG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).

### 22.2.2.13 AssetClassDetailedSubProductType7Code

*Definition:* Further sub product code list for commodity derivative Oil.

*Type:* CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naphta.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).

CodeName	Name	Definition
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.

#### 22.2.2.14 AssetClassDetailedSubProductType8Code

*Definition:* Further sub product code list for commodity derivative Emissions.

*Type:* CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

#### 22.2.2.15 AssetClassProductType11Code

*Definition:* Commodity derivative base product code list for Other C10.

*Type:* CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

#### 22.2.2.16 AssetClassProductType12Code

*Definition:* Commodity derivative base product code list for Inflation.

*Type:* CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

#### 22.2.2.17 AssetClassProductType13Code

*Definition:* Commodity derivative base product code list for Multi Commodity Exotic.

*Type:* CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

**22.2.2.18 AssetClassProductType14Code**

*Definition:* Commodity derivative base product code list for Official Economic Statistics.

*Type:* CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

**22.2.2.19 AssetClassProductType15Code**

*Definition:* Commodity derivative base product code list for Other.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

**22.2.2.20 AssetClassProductType1Code**

*Definition:* Commodity derivative base product code list for Agricultural.

*Type:* CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

**22.2.2.21 AssetClassProductType2Code**

*Definition:* Commodity derivative base product code list for Energy.

*Type:* CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

**22.2.2.22 AssetClassProductType3Code**

*Definition:* Commodity derivative base product code list for Environmental.

*Type:* CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

**22.2.2.23 AssetClassProductType4Code**

*Definition:* Commodity derivative base product code list for Freight.

*Type:* CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

**22.2.2.24 AssetClassProductType5Code***Definition:* Commodity derivative base product code list for Fertilizer.*Type:* CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

**22.2.2.25 AssetClassProductType6Code***Definition:* Commodity derivative base product code list for Industrial Product.*Type:* CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

**22.2.2.26 AssetClassProductType7Code***Definition:* Commodity derivative base product code list for Metal.*Type:* CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

**22.2.2.27 AssetClassProductType8Code***Definition:* Commodity derivative base product code list for Paper.*Type:* CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

**22.2.2.28 AssetClassProductType9Code***Definition:* Commodity derivative base product code list for Polypropylene.*Type:* CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

**22.2.2.29 AssetClassSubProductType10Code***Definition:* Defines the sub-product of type Emission.*Type:* CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

**22.2.2.30 AssetClassSubProductType15Code**

*Definition:* Defines the sub-product of type Non Precious Metal.

*Type:* CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

**22.2.2.31 AssetClassSubProductType16Code**

*Definition:* Defines the sub-product of type Precious Metal.

*Type:* CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

**22.2.2.32 AssetClassSubProductType18Code**

*Definition:* Defines the sub-product of type Plastic.

*Type:* CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

**22.2.2.33 AssetClassSubProductType19Code**

*Definition:* Defines the sub-product of type Other C10.

*Type:* CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.
NDLV	NonDeliverable	Commodity of type non deliverable.

**22.2.2.34 AssetClassSubProductType1Code**

*Definition:* Defines the sub-product of type Grain Oil Seeds.

*Type:* CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

**22.2.2.35 AssetClassSubProductType20Code**

*Definition:* Defines the sub-product of type Dairy.

*Type:* CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

**22.2.2.36 AssetClassSubProductType21Code***Definition:* Defines the sub-product of type Forestry.*Type:* CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

**22.2.2.37 AssetClassSubProductType22Code***Definition:* Defines the sub-product of type Livestock.*Type:* CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

**22.2.2.38 AssetClassSubProductType23Code***Definition:* Defines the sub-product of type Seafood.*Type:* CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

**22.2.2.39 AssetClassSubProductType24Code***Definition:* Defines the sub-product of type Coal.*Type:* CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

**22.2.2.40 AssetClassSubProductType25Code***Definition:* Defines the sub-product of type Distillates.*Type:* CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

**22.2.2.41 AssetClassSubProductType26Code***Definition:* Defines the sub-product of type Inter Energy.*Type:* CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

**22.2.2.42 AssetClassSubProductType27Code***Definition:* Defines the sub-product of type Light Ends.*Type:* CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

**22.2.2.43 AssetClassSubProductType28Code***Definition:* Defines the sub-product of type Renewable Energy.*Type:* CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

**22.2.2.44 AssetClassSubProductType29Code***Definition:* Defines the sub-product of type Carbon Related.*Type:* CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

**22.2.2.45 AssetClassSubProductType2Code***Definition:* Defines the sub-product of type Softs.*Type:* CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

**22.2.2.46 AssetClassSubProductType30Code***Definition:* Defines the sub-product of type Weather.*Type:* CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

**22.2.2.47 AssetClassSubProductType31Code***Definition:* Defines the sub-product of type Dry Freight.*Type:* CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

**22.2.2.48 AssetClassSubProductType32Code***Definition:* Defines the sub-product of type Wet Freight.*Type:* CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

**22.2.2.49 AssetClassSubProductType33Code***Definition:* Defines the sub-product of type Construction.*Type:* CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

**22.2.2.50 AssetClassSubProductType34Code***Definition:* Defines the sub-product of type Manufacturing.*Type:* CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

**22.2.2.51 AssetClassSubProductType35Code***Definition:* Defines the sub-product of type Containerboard.*Type:* CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

**22.2.2.52 AssetClassSubProductType36Code***Definition:* Defines the sub-product of type Newsprint.*Type:* CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

**22.2.2.53 AssetClassSubProductType37Code***Definition:* Defines the sub-product of type Pulp.*Type:* CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

**22.2.2.54 AssetClassSubProductType38Code***Definition:* Defines the sub-product of type Recovered Paper.*Type:* CodeSet

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

**22.2.2.55 AssetClassSubProductType39Code***Definition:* Defines the sub-product of type Ammonia.*Type:* CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

**22.2.2.56 AssetClassSubProductType3Code***Definition:* Defines the sub-product of type Olive Oil.*Type:* CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

**22.2.2.57 AssetClassSubProductType40Code***Definition:* Defines the sub-product of type Diammonium Phosphate.*Type:* CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

**22.2.2.58 AssetClassSubProductType41Code***Definition:* Defines the sub-product of type Potash.*Type:* CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

**22.2.2.59 AssetClassSubProductType42Code***Definition:* Defines the sub-product of type Sulphur.*Type:* CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

**22.2.2.60 AssetClassSubProductType43Code***Definition:* Defines the sub-product of type Urea.*Type:* CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

**22.2.2.61 AssetClassSubProductType44Code***Definition:* Defines the sub-product of type Urea and Ammonium Nitrate.*Type:* CodeSet

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

**22.2.2.62 AssetClassSubProductType45Code***Definition:* Defines the sub-product of type Potato.*Type:* CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

**22.2.2.63 AssetClassSubProductType46Code***Definition:* Defines the sub-product of type Container Ship Freight.*Type:* CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

**22.2.2.64 AssetClassSubProductType47Code***Definition:* Defines the sub-product types for specific asset classes.*Type:* CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

**22.2.2.65 AssetClassSubProductType48Code***Definition:* Defines the sub-product types for specific asset classes.*Type:* CodeSet

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

**22.2.2.66 AssetClassSubProductType5Code***Definition:* Defines the sub-product of type Grain.*Type:* CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

**22.2.2.67 AssetClassSubProductType6Code***Definition:* Defines the sub-product of type Electricity.*Type:* CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

**22.2.2.68 AssetClassSubProductType7Code***Definition:* Defines the sub-product of type Natural Gas.*Type:* CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

**22.2.2.69 AssetClassSubProductType8Code***Definition:* Defines the sub-product of type Oil.*Type:* CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

**22.2.2.70 AssetClassTransactionType1Code***Definition:* Code list of transaction type as specified by the trading venue.*Type:* CodeSet

CodeName	Name	Definition
CRCK	Crack	Crack.
DIFF	Differential	Differential.
FUTR	Futures	Futures.
MINI	Minis	Minis.
OPTN	Options	Options.
OTCT	OTC	Over-The-Counter.
ORIT	Outright	Outright.
SWAP	Swaps	Swaps.
TAPO	TAPOS	TAPOS.

CodeName	Name	Definition
OTHR	Other	Other.

### 22.2.2.71 AssetFXSubProductType1Code

*Definition:* Specifies the allowed foreign exchange types for foreign exchange derivatives.

*Type:* CodeSet

CodeName	Name	Definition
FXCR	ForeignExchangeCrossRate	Commodity attribute of type foreign exchange cross rate.
FXEM	ForeignExchangeEmergingMarket	Commodity attribute of type foreign exchange emerging markets.
FXMJ	ForeignExchangeMajor	Commodity attribute of type foreign exchange majors.

### 22.2.2.72 AssetPriceType1Code

*Definition:* Specifies the type of price for an asset.

*Type:* CodeSet

CodeName	Name	Definition
ARGM	ArgusMcCloskey	Argus / Mc Closkey price.
BLTC	Baltic	Baltic price.
EXOF	Exchange	Exchange price.
GBCL	GlobalCoal	Global coal price.
IHSM	IHSMcCloskey	IHS Mc Closkey price.
OTHR	Other	Other price.
PLAT	Platts	Platts price.

### 22.2.2.73 BenchmarkCurveName2Code

*Definition:* Specifies a benchmark curve name.

*Type:* CodeSet

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.

CodeName	Name	Definition
		The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.

CodeName	Name	Definition
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 22.2.2.74 BondType1Code

*Definition:* Specifies the type of bonds.

*Type:* CodeSet

CodeName	Name	Definition
EUSB	SovereignBond	Bond of type sovereign bond.
OEPB	OtherPublicBond	Bond of type other public bond.
CVTB	ConvertibleBond	Bond of type convertible bond.
CRPB	CorporateBond	Bond of type corporate Bond.
CVDB	CoveredBond	Bond of type covered Bond.
OTHR	Other	Other bond type.

#### 22.2.2.75 CancelledStatusReason15Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

### 22.2.2.76 CountryCode

*Definition:* Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}

#### Constraints

- **Country**

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

### 22.2.2.77 CountrySubDivisionCode

*Definition:* Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}\-[0-9A-Z]{1,3}

### 22.2.2.78 DebtInstrumentSeniorityType1Code

*Definition:* Specifies the seniority type of a specific debt instrument.

*Type:* CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
MZZD	MezzanineDebt	Subordinated debt or preferred equity instrument that represents a claim on a company's assets which is senior only to that of the common shares.
JUND	JuniorDebt	Debt that is either unsecured or has a lower priority than of another debt claim on the same asset or property.

**22.2.2.79 EmissionAllowanceProductType1Code**

*Definition:* Specifies an mission allowance type.

*Type:* CodeSet

CodeName	Name	Definition
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
ERU	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
CER	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
OTHR	Other	Commodity attribute of other type.

**22.2.2.80 EmissionAllowanceProductType2Code**

*Definition:* Specifies an mission allowance type.

*Type:* CodeSet

CodeName	Name	Definition
CER	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERU	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUA	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).

**22.2.2.81 EquityInstrumentReportingClassification1Code**

*Definition:* Specifies the equity financial instruments.

*Type:* CodeSet

CodeName	Name	Definition
SHRS	Share	Contract is of type shares.
OTHR	Other	Contract is of type other equity-like financial instrument.
ETFS	ElectronicTradedFund	Contract is of type electronic traded funds.
DPRS	DepositoryReceipt	Contract is of type depository receipt.

CodeName	Name	Definition
CRFT	Certificate	Contract is of type certificates.

### 22.2.2.82 EquityReturnParameter1Code

*Definition:* Specifies an equity derivative return parameter.

*Type:* CodeSet

CodeName	Name	Definition
PRDV	ParameterReturnDividend	Equity derivative parameter Return Dividend.
PRVA	ParameterReturnVariance	Equity derivative parameter Return Variance.
PRVO	ParameterReturnVolatility	Equity derivative parameter Return Volatility.
PRBP	PriceReturnBasicPerformanceParameter	Equity derivative parameter Price Return Basis Performance.

### 22.2.2.83 ExternalAuthorityExchangeReason1Code

*Definition:* Specifies the reason for the exchange with the national competent authority.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 22.2.2.84 ExternalPersonIdentification1Code

*Definition:* Specifies the external person 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](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 22.2.2.85 ExternalValidationRuleIdentification1Code

*Definition:* Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

Type: CodeSet

**Format**

minLength	1
maxLength	4

### 22.2.2.86 FinancialInstrumentContractType1Code

*Definition:* Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FORW	Forward	Contract of type forward.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
OPTN	Option	Contract of type option.
OTHR	Other	Contract of other financial instrument contract type.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
FONS	FuturesOnSwap	Contract of type future on a swap.
PSWP	PortfolioSwap	Contract of type portfolio swap.
FFAS	ForwardFreightAgreement	Contract of type forward freight agreement.
FWOS	ForwardsOnASwap	Contract of type forwards on a swap.

### 22.2.2.87 InternalPartyRole1Code

*Definition:* Specifies the role as an internal party in the transaction.

Type: CodeSet

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

### 22.2.2.88 MarketIdentification1Code

*Definition:* Specifies the type of market identification code which is being defined.

Type: CodeSet

CodeName	Name	Definition
SGMT	Segment	Market segment code.

CodeName	Name	Definition
OPRT	Operating	Market operating code.

### 22.2.2.89 MICEntityType1Code

*Definition:* Specifies the type of entity which has been assigned a MIC code.

*Type:* CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OTFS	OrganisedTradingFacility	Multilateral system which is not a regulated market or multilateral trading facility in which multiple third-party buying and selling interests in bonds, structured finance products, emission allowances or derivatives are able to interact in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

### 22.2.2.90 Modification1Code

*Definition:* Specifies if an item is added, modified, deleted or unchanged.

*Type:* CodeSet

CodeName	Name	Definition
NOCH	NoChange	Specifies that the item is not changed.
MODI	Modification	Specifies that the item is modified.
DELE	Deletion	Specifies that the item is deleted.
ADDD	Addition	Specifies that the item is added.

**22.2.2.91 NonEquityAssetClass1Code**

*Definition:* Specifies the asset class of a non-equity financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
SDRV	SecuritisedDerivative	Securitised derivative.
IRDV	InterestRateDerivative	Interest rate derivative.
FEXD	ForeignExchangeDerivative	Foreign exchange derivative.
EQDV	EquityDerivative	Equity derivative.
EADV	EmissionAllowanceDerivative	Emission allowance derivative.
EMAL	EmissionAllowance	Emission allowance.
CRDV	CreditDerivative	Credit derivative.
CFDS	ContractForDifference	Contract for difference.
COMD	CommodityDerivative	Commodity derivative.
C10D	C10Derivative	C10 derivative.
BOND	Bond	Bond.
ETCS	ExchangeTradedCommodities	Exchange traded commodities.
ETNS	ExchangeTradedNote	Exchange traded note.
SFPS	StructuredFinanceProduct	Structured finance product.

**22.2.2.92 NonEquityInstrumentReportingClassification1Code**

*Definition:* Specifies the non-equity financial instruments.

*Type:* CodeSet

CodeName	Name	Definition
SFPS	StructuredFinanceProduct	Contract is of type structured finance products (SFPs).
SDRV	SecuritisedDerivative	Contract is of type securitised derivatives.
DERV	Derivative	Contract is of type derivative.
EMAL	EmissionAllowance	Contract is of type emission allowances.
BOND	Bond	Contract is of type bonds.
ETCS	ExchangeTradedCommodities	Contract is of type exchange traded commodities.
ETNS	ExchangeTradedNote	Contract is of type exchange traded note.

**22.2.2.93 NonEquitySubClassSegmentationCriteria1Code**

*Definition:* Criteria used to segment classes of non-equity instruments into sub classes as per local regulation.

*Type:* CodeSet

CodeName	Name	Definition
ASCL	AssetClass	Asset class.
BSPD	BaseProduct	Base product.
CNC1	CFDNotionalCurrency1	Contract for difference notional currency 1.
CNC2	CFDNotionalCurrency2	Contract for difference notional currency 2.
NCCO	CommodityNotionalCurrency	Commodity derivative notional currency.
CTYP	ContractType	Contract type.
NCCR	CreditNotionalCurrency	Credit derivative notional currency.
DCSL	DeliveryCashLocation	Delivery cash settlement location.
DTYP	DeliverySettlementType	Delivery settlement type.
EQUT	EquityUnderlyingType	Equity derivative underlying type.
FNC1	FEXNotionalCurrency1	Foreign exchange derivative notional currency 1.
FNC2	FEXNotionalCurrency2	Foreign exchange derivative notional currency 2.
FSPD	FurtherSubProduct	Further sub product.
IIND	InflationIndexCodeName	Inflation index code or name.
IRTC	InterestRateTermOfContract	Interest rate term of contract.
INC1	IRDNotionalCurrency1	Interest rate derivative notional currency 1.
INC2	IRDNotionalCurrency2	Interest rate derivative notional currency 2.
ISIN	ISIN	Instrument identification.
TTMO	OptionTimeToMaturityBucket	Time to maturity bucket of the option.
PRMT	Parameter	Parameter.
SSRF	SizeSpecificationRelatedToFreightSubtype	Size specification related to freight subtype.
ISPT	SovereignAndPublicTypeIssuer	Issuer of sovereign and public type.
SRTC	SpecificRouteTimeCharterAverage	Specific route time charter average.
SACL	SubAssetClass	Sub-asset class.
SBPD	SubProduct	Sub product.
TTMS	SwapTimeToMaturityBucket	Time to maturity bucket of the swap.
NCSW	SwaptionNotionalCurrency	Notional currency of the swaption.
TTMB	TimeToMaturityBucket	Time to maturity bucket.
IOUB	UnderlyingBondIssuer	Issuer of the underlying bond.
TOUB	UnderlyingBondTerm	Term of the underlying bond.
UISC	UnderlyingIndexCDSSubClassIdentification	Sub class of the underlying index credit default swap (CDS).

CodeName	Name	Definition
UIDX	UnderlyingIndexIdentification	Underlying index identification such as an ISIN or an index name.
UINS	UnderlyingInstrumentIdentification	Underlying instrument identification, such as an ISIN code.
UIRT	UnderlyingInterestRate	Underlying interest rate.
REOU	UnderlyingReferenceEntity	Underlying reference entity.
UTYP	UnderlyingType	Underlying type.

#### 22.2.2.94 NonTradingDayReason1Code

*Definition:* Specifies the reason capturing a non trading day.

*Type:* CodeSet

CodeName	Name	Definition
THOL	TradingHoliday	The date is a full day trading holiday with no trades performed.
OTHR	Other	Other reasons a day is a non-trading day e.g. technical fault, company specific non-trading day not known in advance.
HALF	HalfDay	Trading venue was open for an amount of time, up to half the day.
PHOL	PublicHoliday	Date is a public holiday.
BHOL	BankHoliday	Date is a bank holiday.
WKND	Weekend	Date being reported falls during the weekend.

#### 22.2.2.95 NoReasonCode

*Definition:* Specifies that there is no reason available.

*Type:* CodeSet

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

#### 22.2.2.96 OptionStyle7Code

*Definition:* Specifies how an option for a derivative or securities derivative can be exercised.

*Type:* CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.

CodeName	Name	Definition
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

### 22.2.2.97 OptionType2Code

*Definition:* Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

*Type:* CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

### 22.2.2.98 PhysicalTransferType4Code

*Definition:* Specifies the asset delivery type when the financial instrument is settled.

*Type:* CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

### 22.2.2.99 PriceStatus1Code

*Definition:* Specifies the status of the price of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

### 22.2.2.100 ProductType5Code

*Definition:* Specifies the underlying type of product or financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
EMAL	EmissionAllowance	Identifies categories of instruments related to Emission Allowance.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
EQUI	Equity	Identifies the nature or type of an equity.
COMM	Commodity	Identifies categories of instruments that are commodities.
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.

### 22.2.2.101 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

### 22.2.2.102 RegulatoryTradingCapacity1Code

*Definition:* Specifies the regulatory trading capacity.

*Type:* CodeSet

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

### 22.2.2.103 ReportingMessageStatus1Code

*Definition:* Specifies the status of a whole message processing.

*Type:* CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been

CodeName	Name	Definition
		accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

#### 22.2.2.104 ReportingRecordStatus1Code

*Definition:* Specifies the status of the processing of an individual record within a message.

*Type:* CodeSet

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

#### 22.2.2.105 ReportingWaiverType1Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* CodeSet

CodeName	Name	Definition
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.

CodeName	Name	Definition
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

### 22.2.2.106 ReportingWaiverType3Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* CodeSet

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction.
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

### 22.2.2.107 Side5Code

*Definition:* Side taken by a party on an order.

Type: CodeSet

CodeName	Name	Definition
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.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

### 22.2.2.108 SwapType1Code

*Definition:* Specifies the type of an interest rate derivative when the contract type is a swap, a swaption, a future on a swap and / or a forward on a swap.

Type: CodeSet

CodeName	Name	Definition
OSSC	OvernightIndexSingleCurrencySwap	Overnight Index Single Currency Swap.
XFSC	FixedToFloatSingleCurrencySwap	Fixed to Float Single Currency Swap.
XFMC	FixedToFloatMultiCurrencySwap	Fixed to Float Multi Currency Swap.
XXSC	FixedToFixedSingleCurrencySwap	Fixed to Fixed Single Currency Swap.
XXMC	FixedToFixedMultiCurrencySwap	Fixed to Fixed Multi Currency Swap.
IFMC	InflationMultiCurrencySwap	Inflation Multi Currency Swap.
FFSC	FloatToFloatSingleCurrencySwap	Float to Float Single Currency Swap.
FFMC	FloatToFloatMultiCurrencySwap	Float to Float Multi Currency Swap.
IFSC	InflationSingleCurrencySwap	Inflation Single Currency Swap.
OSMC	OvernightIndexMultiCurrencySwap	Overnight Index Multi Currency Swap.

### 22.2.2.109 TradingVenue2Code

*Definition:* Specifies the type of a trading venue which can submit the report.

Type: CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

**22.2.2.110 TransparencyMethodology2Code**

*Definition:* Specifies the methodology used for a transparency operation.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Year	Calculation based on yearly cycle.
SINT	SystematicInternaliser	Results of calculations supporting Systematic Internaliser regime.
FFWK	FirstFourWeeks	Calculation based on first Four Weeks of Trading for Equity Instruments.
ESTM	Estimated	Estimation for New Equity Instruments.

**22.2.2.111 UnderlyingContractForDifferenceType3Code**

*Definition:* Specifies the type for an underlying contract for difference derivative.

*Type:* CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
COMM	Commodity	Underlying is a commodity.
CURR	Currency	Underlying is a currency.
EMAL	EmissionAllowance	Underlying is an emission allowance.
EQUI	Equity	Underlying is an equity.
FTEQ	FutureOnEquity	Underlying is a future on equity.
OPEQ	OptionOnEquity	Underlying is an option on equity.
OTHR	Other	Underlying is of other type.

**22.2.2.112 UnderlyingEquityType3Code**

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.

**22.2.2.113 UnderlyingEquityType4Code**

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
STIX	StockIndex	Underlying is a stock index.
DIVI	DividendIndex	Underlying is a dividend index.
OTHR	Other	Underlying is of other type.
VOLI	VolatilityIndex	Underlying is a volatility index.

**22.2.2.114 UnderlyingEquityType5Code**

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Underlying is of other type.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.

**22.2.2.115 UnderlyingEquityType6Code**

*Definition:* Specifies the type for a contract for equity derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BSKT	Basket	Underlying is a basket.
DIVI	DividendIndex	Underlying is a dividend index.
ETFS	ExchangeTradedFund	Underlying is an exchange traded fund.
OTHR	Other	Underlying is of other type.
SHRS	Share	Underlying is a share.
DVSE	StockDividend	Underlying is a stock dividend.
STIX	StockIndex	Underlying is a stock index.
VOLI	VolatilityIndex	Underlying is a volatility index.

**22.2.2.116 UnderlyingInterestRateType3Code**

*Definition:* Specifies the type of an underlying contract for interest rate derivatives.

*Type:* CodeSet

CodeName	Name	Definition
BOND	Bond	Underlying is a bond.
BNDF	BondFuture	Underlying is a bond future.
INTR	InterestRate	Underlying is interest rate.
IFUT	InterestRateFutureFRA	Underlying is an interest rate future or a forward rate agreement (FRA).

**22.2.2.117 VariationType1Code**

*Definition:* Specifies the type of variation.

*Type:* CodeSet

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.

CodeName	Name	Definition
INCR	Increase	Increase to undertaking amount.

## 22.2.3 Date

### 22.2.3.1 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

## 22.2.4 DateTime

### 22.2.4.1 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

## 22.2.5 IdentifierSet

### 22.2.5.1 CFIOct2015Identifier

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIdentifier

#### Format

pattern [A-Z]{6,6}

### 22.2.5.2 ISIN2021Identifier

*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-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 22.2.5.3 ISINOct2015Identifier

*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-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 22.2.5.4 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIIdentifier

#### Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

### 22.2.5.5 MICIdentifier

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

#### Format

pattern [A-Z0-9]{4,4}

## 22.2.6 Indicator

### 22.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 22.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 22.2.7 Quantity

### 22.2.7.1 DecimalNumber

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

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	17

### 22.2.7.2 DecimalNumberFraction5

*Definition:* Number of objects represented as a decimal number, eg, 0.75 or 45.6.

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	5

### 22.2.7.3 Max1Number

*Definition:* Number (max 9) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	1
fractionDigits	0

**22.2.7.4 Max3Number**

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	3
fractionDigits	0

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**22.2.7.5 Max5Number**

*Definition:* Number (max 99999) of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	5
fractionDigits	0

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**22.2.7.6 NonNegativeDecimalNumber**

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

*Type:* Quantity

**Format**

minInclusive	0
totalDigits	18
fractionDigits	17

**22.2.7.7 Number**

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	18
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fractionDigits	0
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### 22.2.7.8 RestrictedMonthExact2Number

*Definition:* Two digit restricted list for use representing calendar months.

*Type:* Quantity

#### Format

minInclusive	1
maxInclusive	12
totalDigits	2
fractionDigits	0
pattern	[0-9]{2,2}

## 22.2.8 Rate

### 22.2.8.1 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

## 22.2.9 Text

### 22.2.9.1 Max1000Text

*Definition:* Specifies a character string with a maximum length of 1000 characters.

*Type:* Text

#### Format

minLength	1
maxLength	1000

### 22.2.9.2 Max140Text

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

*Type:* Text

**Format**

minLength	1
maxLength	140

**22.2.9.3 Max15NumericText**

*Definition:* Specifies a numeric string with a maximum length of 15 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,15}
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**22.2.9.4 Max210Text**

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

**22.2.9.5 Max25Text**

*Definition:* Specifies a character string with a maximum length of 25 characters.

*Type:* Text

**Format**

minLength	1
maxLength	25

**22.2.9.6 Max350Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	350

**22.2.9.7 Max35Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	35

**22.2.9.8 Max450Text**

*Definition:* Specifies a character string with a maximum length of 450 characters.

*Type:* Text

**Format**

minLength	1
maxLength	450

**22.2.9.9 Max50Text**

*Definition:* Specifies a character string with a maximum length of 50 characters.

*Type:* Text

**Format**

minLength	1
maxLength	50

**22.2.9.10 Max52Text**

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

**22.2.9.11 Max70Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	70