

ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - EMIR Refit - Fast Track Maintenance 2022

Message Definition Report - Part 2

Approved by the Securities SEG on 17th of November 2022

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - EMIR Refit - Fast Track Maintenance 2022.

November 2022

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1 Message Set Overview

Introduction

This message set includes all EMIR Refit messages related to fast track maintenance 2022 - see MCR #203, co-submitted by European Securities and Markets Authority (ESMA) and Commodities Futures Trading Commission (CFTC).

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.03 DerivativesTradeReportQueryV03	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.03 DerivativesTradeReportV03	The DerivativesTradeReport message is sent by the report submitting entity to the trade repository (TR) to report on the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
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.090.001.01 DerivativesTradePositionSetReportV01	The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.
auth.091.001.02 DerivativesTradeReconciliationStatisticalReportV02	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.092.001.03 DerivativesTradeRejectionStatisticalReportV03	The DerivativesTradeRejectionStatisticalReport message is sent by the trade repository (TR) to the report submitting entity, identifying the transactions rejected and the reasons for a rejection.
auth.106.001.01 DerivativesTradeWarningsReportV01	The DerivativesTradeWarningsReport is sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.107.001.01 DerivativesTradeStateReportV01	The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

MessageDefinition	Definition
auth.108.001.01 DerivativesTradeMarginDataReportV01	The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.109.001.01 DerivativesTradeMarginDataTransactionStateReportV01	The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

2 auth.029.001.03 DerivativesTradeReportQueryV03

2.1 MessageDefinition Functionality

The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.

Outline

The DerivativesTradeReportQueryV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

Additional information that cannot 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> <DerivsTradRptQry>	[1..1]			
	RequestingAuthority <RqstngAuthrty>	[1..1]	±		9
	TradeQueryData <TradQryData>	[1..1]			9
{Or	AdHocQuery <AdHocQry>	[1..1]		C16	11
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		13
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		13
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	13
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	14
	TimeCriteria <TmCrit>	[0..1]		C12	15
	ReportingDateTime <RptgDtTm>	[0..1]	±		15
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		16
	MaturityDate <MtrtyDt>	[0..1]			16
{Or	Range <Rg>	[1..1]	±		16
Or}	NotReported <NotRptd>	[1..1]	CodeSet		16
	EffectiveDate <FctvDt>	[0..1]	±		17
	ValuationDateTime <ValtnDtTm>	[0..1]	±		17
	ExpirationDate <XprtnDt>	[0..1]			17
{Or	Range <Rg>	[1..1]	±		17
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±		18
	CollateralTimeStamp <CollTmStmp>	[0..1]			18
{Or	Range <Rg>	[1..1]	±		18
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	OtherCriteria <OthrCrit>	[0..1]		C13	19
	ActionType <ActnTp>	[0..*]	CodeSet		19
	ExecutionVenue <ExctnVn>	[0..1]	±		20
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		20
	CorporateSector <CorpSctr>	[0..1]	±	C14	20
	AssetClass <AsstClss>	[0..*]	CodeSet		21
	ProductClassification <PdctClssfctn>	[0..1]	±		21

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Level <Lvl>	[0..1]	CodeSet		22
	EventType <EvtTp>	[0..*]	CodeSet		22
Or}	RecurrentQuery <RcrntQry>	[1..1]	±		23
	SupplementaryData <SplmtryData>	[0..*]	±	C15	23

2.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 Frequency1Rule

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

C4 Frequency2Rule

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

C5 Frequency3Rule

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one of the 3 elements must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 SupplementaryDataRule

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

C16 TimeCriteriaReportingDateTimeRule

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 905 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	905
Or	LegalEntityIdentifier <LglNttyldr>	[1..1]	IdentifierSet		906
Or	NameAndAddress <NmAndAdr>	[1..1]	±		906
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		906

2.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

Definition: Criteria for defining recurrent and ad-hoc queries.

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AdHocQuery <AdHocQry>	[1..1]		C16	11
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		13
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		13
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	13
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	14
	TimeCriteria <TmCrit>	[0..1]		C12	15
	ReportingDateTime <RptgDtTm>	[0..1]	±		15
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		16
	MaturityDate <MtrtyDt>	[0..1]			16
{Or	Range <Rg>	[1..1]	±		16
Or}	NotReported <NotRptd>	[1..1]	CodeSet		16
	EffectiveDate <FctvDt>	[0..1]	±		17
	ValuationDateTime <ValtnDtTm>	[0..1]	±		17
	ExpirationDate <XprtnDt>	[0..1]			17
{Or	Range <Rg>	[1..1]	±		17
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±		18
	CollateralTimeStamp <CollTmStmp>	[0..1]			18
{Or	Range <Rg>	[1..1]	±		18
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	OtherCriteria <OthrCrit>	[0..1]		C13	19
	ActionType <ActnTp>	[0..*]	CodeSet		19
	ExecutionVenue <ExctnVn>	[0..1]	±		20
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		20
	CorporateSector <CorpSctr>	[0..1]	±	C14	20
	AssetClass <AsstClss>	[0..*]	CodeSet		21
	ProductClassification <PdctClssfctn>	[0..1]	±		21
	Level <Lv>	[0..1]	CodeSet		22
	EventType <EvtTp>	[0..*]	CodeSet		22
Or}	RecurrentQuery <RcrntQry>	[1..1]	±		23

2.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

Definition: Query criteria specifically applied to ad-hoc queries.

Impacted by: C16 "TimeCriteriaReportingDateTimeRule"

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		13
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		13
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	13
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	14
	TimeCriteria <TmCrit>	[0..1]		C12	15
	ReportingDateTime <RptgDtTm>	[0..1]	±		15
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		16
	MaturityDate <MtrtyDt>	[0..1]			16
{Or	Range <Rg>	[1..1]	±		16
Or}	NotReported <NotRptd>	[1..1]	CodeSet		16
	EffectiveDate <FctvDt>	[0..1]	±		17
	ValuationDateTime <ValtnDtTm>	[0..1]	±		17
	ExpirationDate <XprtnDt>	[0..1]			17
{Or	Range <Rg>	[1..1]	±		17
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±		18
	CollateralTimeStamp <CollTmStmp>	[0..1]			18
{Or	Range <Rg>	[1..1]	±		18
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	OtherCriteria <OthrCrit>	[0..1]		C13	19
	ActionType <ActnTp>	[0..*]	CodeSet		19
	ExecutionVenue <ExctnVn>	[0..1]	±		20
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		20
	CorporateSector <CorpSctr>	[0..1]	±	C14	20
	AssetClass <AsstClss>	[0..*]	CodeSet		21
	ProductClassification <PdctClssfctn>	[0..1]	±		21
	Level <Lvl>	[0..1]	CodeSet		22
	EventType <EvtTp>	[0..*]	CodeSet		22

Constraints

- **TimeCriteriaReportingDateTimeRule**

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

On Condition

/TradeLifeCycleHistory is equal to value 'false'

Following Must be True

/TimeCriteria/ReportingDateTime Must be absent

2.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [1..1]

Definition: Field to define whether the query response file will include all reports submitted for a trade [true] or only the current state of the trade [false].

If false is selected, the reporting timestamp field cannot be used.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

2.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Field to define whether if the query response file will include all trades or only the outstanding trades.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

2.4.2.1.3 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: [C6 "OneElementPresentRule"](#)

TradePartyCriteria <TradPtyCrit> contains the following elements (see "[TradePartyQueryCriteria6](#)" on page 818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		819
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	819
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	820
	Beneficiary <Bnfcry>	[0..1]	±	C7	820
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±	C7	821
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	822
	Broker <Brkr>	[0..1]	±	C7	822
	CCP <CCP>	[0..1]	±	C7	823
	ClearingMember <ClrMmb>	[0..1]	±	C7	823

Constraints

- **OneElementPresentRule**

At least one element must be present.

2.4.2.1.4 FinancialInstrumentCriteria <FinInstrmCrit>

Presence: [0..1]

Definition: Indicates the query criteria related to financial instruments.

Impacted by: C8 "OneElementPresentRule"

FinancialInstrumentCriteria <FinInstrmCrit> contains the following elements (see "[TradeSecurityIdentificationQueryCriteria3](#)" on page 815 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		815
	Identification <Id>	[0..*]	±		816
	ContractType <CtrctTp>	[0..*]	CodeSet		816
	ISIN <ISIN>	[0..*]		C9	816
	Identifier <Idr>	[0..*]	IdentifierSet		817
	NotReported <NotRptd>	[0..1]	CodeSet		817
	UniqueProductIdentifier <UnqPdctldr>	[0..*]		C10	817
	Identifier <Idr>	[0..*]	Text		818
	NotReported <NotRptd>	[0..1]	CodeSet		818
	UnderlyingInstrumentIdentification <UndrlygInstrmld>	[0..*]	±		818

Constraints

- **OneElementPresentRule**

At least one element must be present.

2.4.2.1.5 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C12 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following **TradeDateTimeQueryCriteria5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		15
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		16
	MaturityDate <MtrtyDt>	[0..1]			16
{Or	Range <Rg>	[1..1]	±		16
Or}	NotReported <NotRptd>	[1..1]	CodeSet		16
	EffectiveDate <FctvDt>	[0..1]	±		17
	ValuationDateTime <ValtnDtTm>	[0..1]	±		17
	ExpirationDate <XprtnDt>	[0..1]			17
{Or	Range <Rg>	[1..1]	±		17
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18
	EarlyTerminationDate <EarlyTermtnDt>	[0..1]	±		18
	CollateralTimeStamp <CollTmStmp>	[0..1]			18
{Or	Range <Rg>	[1..1]	±		18
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18

Constraints

- **OneElementPresentRule**

At least one element must be present.

2.4.2.1.5.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "[DateTimePeriod1](#)" on page 791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		791
	ToDateTime <ToDtTm>	[1..1]	DateTime		791

2.4.2.1.5.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "[DateTimePeriod1](#)" on page 791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		791
	ToDateTime <ToDtTm>	[1..1]	DateTime		791

2.4.2.1.5.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]	±		16
Or}	NotReported <NotRptd>	[1..1]	CodeSet		16

2.4.2.1.5.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following elements (see "[DatePeriod1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

2.4.2.1.5.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "[NotReported1Code](#)" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

2.4.2.1.5.4 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

EffectiveDate <FctvDt> contains the following elements (see "DatePeriod1" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

2.4.2.1.5.5 ValuationDateTime <ValtnDtTm>

Presence: [0..1]

Definition: Date and time of the valuation.

ValuationDateTime <ValtnDtTm> contains the following elements (see "DateTimePeriod1" on page 791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		791
	ToDateTime <ToDtTm>	[1..1]	DateTime		791

2.4.2.1.5.6 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

ExpirationDate <XprtnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]	±		17
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18

2.4.2.1.5.6.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following elements (see "DatePeriod1" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

2.4.2.1.5.6.2 NotReported <NotRptd>*Presence:* [1..1]*Definition:* Field may be queried for not reported value.*Datatype:* "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

2.4.2.1.5.7 EarlyTerminationDate <EarlyTermntnDt>*Presence:* [0..1]*Definition:* Indicates the effective date of the early termination of the reported derivative transaction.**EarlyTerminationDate <EarlyTermntnDt>** contains the following elements (see "DatePeriod1" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

2.4.2.1.5.8 CollateralTimeStamp <CollTmStmp>*Presence:* [0..1]*Definition:* Indicates the collateral time stamp range.**CollateralTimeStamp <CollTmStmp>** contains one of the following **DateTimeOrBlankQuery1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]	±		18
Or}	NotReported <NotRptd>	[1..1]	CodeSet		18

2.4.2.1.5.8.1 Range <Rg>*Presence:* [1..1]*Definition:* Indicates the date time range.**Range <Rg>** contains the following elements (see "DateTimePeriod1" on page 791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		791
	ToDateTime <ToDtTm>	[1..1]	DateTime		791

2.4.2.1.5.8.2 NotReported <NotRptd>*Presence:* [1..1]*Definition:* Field may be queried for not reported value.*Datatype:* "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

2.4.2.1.6 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: [C13 "OneElementPresentRule"](#)

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..*]	CodeSet		19
	ExecutionVenue <ExctnVn>	[0..1]	±		20
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		20
	CorporateSector <CorpSctr>	[0..1]	±	C14	20
	AssetClass <AsstClss>	[0..*]	CodeSet		21
	ProductClassification <PdctClssfctn>	[0..1]	±		21
	Level <Lvl>	[0..1]	CodeSet		22
	EventType <EvtTp>	[0..*]	CodeSet		22

Constraints

- **OneElementPresentRule**

At least one element must be present.

2.4.2.1.6.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Code list of the action types allowed as query criteria.

Datatype: ["TransactionOperationType8Code"](#) on page 1082

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

CodeName	Name	Definition
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

2.4.2.1.6.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		795
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		795

2.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..1]

Definition: Indicates the nature of the reporting counterparty (if is a CCP, a financial, non-financial counterparty or other type of counterparty).

Datatype: "PartyNatureType1Code" on page 1074

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

2.4.2.1.6.4 CorporateSector <CorpSctr>

Presence: [0..1]

Definition: Specifies the corporate sector of the reporting counterparty.

Impacted by: C14 "OneElementPresentRule"

CorporateSector <CorpSctr> contains the following elements (see "CorporateSectorCriteria6" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		813
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		814
	NotReported <NotRptd>	[0..1]	CodeSet		815

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FinancialInstitutionSector[*] Must be present

Or /NonFinancialInstitutionSector[*] Must be present

Or /NotReported Must be present

2.4.2.1.6.5 AssetClass <AsstClss>

Presence: [0..*]

Definition: Code list of available values for asset class criteria.

Datatype: "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

2.4.2.1.6.6 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Indicates the product classification of the reported transaction.

ProductClassification <PdctClssfctn> contains the following elements (see "ProductClassificationCriteria1" on page 897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		897
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		897

2.4.2.1.6.7 Level <Lvl>*Presence:* [0..1]*Definition:* Information concerning the reported transaction level type.*Datatype:* "ModificationLevel1Code" on page 1071

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

2.4.2.1.6.8 EventType <EvtTp>*Presence:* [0..*]*Definition:* Classification of derivative event type.*Datatype:* "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.

CodeName	Name	Definition
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

2.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following elements (see "[TradeRecurrentQuery5](#)" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryType <QryTp>	[1..1]	Text		844
	Frequency <Frqcy>	[1..1]	±	C3, C4, C5	844
	ValidUntil <VldUntil>	[1..1]	Date		845

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.030.001.03 DerivativesTradeReportV03

3.1 MessageDefinition Functionality

The DerivativesTradeReport message is sent by the report submitting entity to the trade repository (TR) to report on the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeReportV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

Additional information that cannot 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> <DerivsTradRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]		C9	28
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		29
	MessagePagination <MsgPgntn>	[0..1]	±		29
	NumberRecords <NbRcrds>	[1..1]	Quantity		29
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		29
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		29
	ReportingPurpose <RptgPurp>	[0..*]	Text		30
	TradeData <TradData>	[1..1]			30
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		30
Or}	Report <Rpt>	[1..*]			30
{Or	New <New>	[1..1]	±		31
Or	Modification <Mod>	[1..1]	±		39
Or	Correction <Crrctn>	[1..1]	±		47
Or	Termination <Termntn>	[1..1]	±		55
Or	PositionComponent <PosCmpnt>	[1..1]	±		63
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		71
Or	Compression <Cmprssn>	[1..1]	±		79
Or	Error <Err>	[1..1]	±		87
Or	PortOut <PortOut>	[1..1]	±		95
Or	Revive <Rvv>	[1..1]	±		103
Or}	Other <Othr>	[1..1]	±		111
	SupplementaryData <SplmtryData>	[0..*]	±	C42	119

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 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

- C17 OneElementPresentRule**
At least one element must be present.
- C18 OneElementPresentRule**
At least one element must be present.
- C19 OneElementPresentRule**
At least one of the 2 elements must be present.
- C20 OneElementPresentRule**
At least one element must be present.
- C21 OneElementPresentRule**
At least one element must be present.
- C22 OneElementPresentRule**
At least one element must be present.
- C23 OneElementPresentRule**
At least one element must be present.
- C24 OneElementPresentRule**
At least one element must be present.
- C25 OneElementPresentRule**
At least one element must be present.
- C26 OneElementPresentRule**
At least one element must be present.
- C27 OneElementPresentRule**
At least one element must be present.
- C28 OneElementPresentRule**
At least one element must be present.
- C29 OneElementPresentRule**
At least one of the 7 elements must be present.
- C30 OneElementPresentRule**
At least one of the 6 elements must be present.
- C31 OneElementPresentRule**
At least one element must be present.
- C32 OneElementPresentRule**
At least one of the 3 elements must be present.
- C33 OneElementPresentRule**
At least one of the 2 elements must be present.

C34 OneElementPresentRule

At least one element must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 2 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		29
	MessagePagination <MsgPgntn>	[0..1]	±		29
	NumberRecords <NbRcrds>	[1..1]	Quantity		29
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		29
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		29
	ReportingPurpose <RptgPurp>	[0..*]	Text		30

Constraints

- **OneElementPresentRule**

At least one element must be present.

3.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 1083

3.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		890
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		890

3.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 1088

3.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 1089

3.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryldr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transferred to.

NewTradeRepositoryIdentifier <NewTradRpstryldr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

3.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 1089

3.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData57Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		30
Or}	Report <Rpt>	[1..*]			30
{Or	New <New>	[1..1]	±		31
Or	Modification <Mod>	[1..1]	±		39
Or	Correction <Crrctn>	[1..1]	±		47
Or	Termination <Termtn>	[1..1]	±		55
Or	PositionComponent <PosCmpnt>	[1..1]	±		63
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		71
Or	Compression <Cmprssn>	[1..1]	±		79
Or	Error <Err>	[1..1]	±		87
Or	PortOut <PortOut>	[1..1]	±		95
Or	Revive <Rvv>	[1..1]	±		103
Or}	Other <Othr>	[1..1]	±		111

3.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.2.2 Report <Rpt>

Presence: [1..*]

Definition: Reporting of position or transaction for trade lifecycle events.

Report <Rpt> contains one of the following **TradeReport32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <New>	[1..1]	±		31
Or	Modification <Mod>	[1..1]	±		39
Or	Correction <Crrctn>	[1..1]	±		47
Or	Termination <Termtn>	[1..1]	±		55
Or	PositionComponent <PosCmpnt>	[1..1]	±		63
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		71
Or	Compression <Cmprssn>	[1..1]	±		79
Or	Error <Err>	[1..1]	±		87
Or	PortOut <PortOut>	[1..1]	±		95
Or	Revive <Rvv>	[1..1]	±		103
Or}	Other <Othr>	[1..1]	±		111

3.4.2.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <Fxdt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <Fxdt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported transaction, but not a correction.

Modification <Mod> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted report.

Correction <Crrctn> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <Fxdt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <Fxdt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFclyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.4 Termination <Termntn>

Presence: [1..1]

Definition: Indicates that reported transaction is a termination or an early termination of an existing contract.

Termination <Termntn> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <Fxdt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <Fxdt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			984
{Or	Portfolio <Prftl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

Definition: Indicates a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day.

PositionComponent <PosCmpnt> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstCls>	[0..1]	CodeSet		965
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			984
{Or	Portfolio <Prtl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvrYTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		999
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFctlyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate <FxdDt>	[0..1]	DateTime		1019
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Series <Srs>	[0..1]	Quantity		1030
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lv/>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.6 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update of a contract valuation or collateral.

ValuationUpdate <ValtnUpd> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstCls>	[0..1]	CodeSet		965
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			984
{Or	Portfolio <Prtl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvrYTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		999
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFctlyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate <FxdDt>	[0..1]	DateTime		1019
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Series <Srs>	[0..1]	Quantity		1030
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lv/>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.7 Compression <Cmprssn>

Presence: [1..1]

Definition: Indicates a compression of the reported contract.

Compression <Cmprssn> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstCls>	[0..1]	CodeSet		965
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Indx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Indx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			984
{Or	Portfolio <Prtl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvrYTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		999
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFctlyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate <FxdDt>	[0..1]	DateTime		1019
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Series <Srs>	[0..1]	Quantity		1030
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lv/>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.8 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake or a cancellation of duplicate report.

Error <Err> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.9 PortOut <PortOut>

Presence: [1..1]

Definition: Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

PortOut <PortOut> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.10 Revive <Rvv>

Presence: [1..1]

Definition: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake.

Revive <Rvv> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.2.2.11 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the contract.

Other <Othr> contains the following elements (see "TradeData42" on page 936 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <Fxdt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <Fxdt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			984
{Or	Portfolio <Prtfl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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]			
	StatusAdvice <StsAdvc>	[1..*]			122
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		123
	MessageStatus <MsgSts>	[0..1]			123
	Status <Sts>	[1..1]	CodeSet		124
	ValidationRule <VldtnRule>	[0..*]	±		124
	MessageDate <MsgDt>	[0..1]	Date		125
	Statistics <Sttstcs>	[0..1]			125
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		125
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			125
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		126
	DetailedStatus <DtldSts>	[1..1]	CodeSet		126
	RecordStatus <RcrdSts>	[0..*]			126
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		126
	Status <Sts>	[1..1]	CodeSet		127
	ValidationRule <VldtnRule>	[0..*]	±		127
	SupplementaryData <SplmtryData>	[0..*]	±	C1	127
	SupplementaryData <SplmtryData>	[0..*]	±	C1	128
	SupplementaryData <SplmtryData>	[0..*]	±	C1	128

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
	MessageReportIdentifier <MsgRptIdr>	[0..1]	Text		123
	MessageStatus <MsgSts>	[0..1]			123
	Status <Sts>	[1..1]	CodeSet		124
	ValidationRule <VldtnRule>	[0..*]	±		124
	MessageDate <MsgDt>	[0..1]	Date		125
	Statistics <Sttstcs>	[0..1]			125
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		125
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			125
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		126
	DetailedStatus <DtldSts>	[1..1]	CodeSet		126
	RecordStatus <RcrdSts>	[0..*]			126
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		126
	Status <Sts>	[1..1]	CodeSet		127
	ValidationRule <VldtnRule>	[0..*]	±		127
	SupplementaryData <SplmtryData>	[0..*]	±	C1	127
	SupplementaryData <SplmtryData>	[0..*]	±	C1	128

4.4.1.1 MessageReportIdentifier <MsgRptIdr>

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 1089

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
	Status <Sts>	[1..1]	CodeSet		124
	ValidationRule <VldtnRule>	[0..*]	±		124
	MessageDate <MsgDt>	[0..1]	Date		125
	Statistics <Sttstcs>	[0..1]			125
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		125
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			125
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		126
	DetailedStatus <DtldSts>	[1..1]	CodeSet		126

4.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 1077

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 897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		897
	Description <Desc>	[0..1]	Text		897
	SchemeName <SchmeNm>	[0..1]	±		898
	Issuer <Issr>	[0..1]	Text		898

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 1083

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
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		125
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			125
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		126
	DetailedStatus <DtldSts>	[1..1]	CodeSet		126

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 1089

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
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		126
	DetailedStatus <DtldSts>	[1..1]	CodeSet		126

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 1089**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 1078

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
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		126
	Status <Sts>	[1..1]	CodeSet		127
	ValidationRule <VldtnRule>	[0..*]	±		127
	SupplementaryData <SplmtryData>	[0..*]	±	C1	127

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 1089

4.4.1.3.2 Status <Sts>*Presence:* [1..1]*Definition:* Defines status of the reported transaction.*Datatype:* "ReportingRecordStatus1Code" on page 1078

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 897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		897
	Description <Desc>	[0..1]	Text		897
	SchemeName <SchmeNm>	[0..1]	±		898
	Issuer <Issr>	[0..1]	Text		898

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 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.090.001.01 DerivativesTradePositionSetReportV01

5.1 MessageDefinition Functionality

The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

Outline

The DerivativesTradePositionSetReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPosition

Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

B. SupplementaryData

Additional information that cannot 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> <DerivsTradPosSetRpt>	[1..1]			
	AggregatedPosition <AggtdPos>	[1..1]			131
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		132
Or}	Report <Rpt>	[1..1]			132
	ReferenceDate <RefDt>	[1..1]	Date		132
	PositionSet <PosSet>	[0..*]	±		133
	CurrencyPositionSet <CcyPosSet>	[0..*]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]	±		133
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]	±		134
	SupplementaryData <SplmtryData>	[0..*]	±	C7	135

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 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

At least one of the 2 elements 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.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 AggregatedPosition <AggtdPos>

Presence: [1..1]

Definition: Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

AggregatedPosition <AggtdPos> contains one of the following **PositionSetAggregated1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		132
Or}	Report <Rpt>	[1..1]			132
	ReferenceDate <RefDt>	[1..1]	Date		132
	PositionSet <PosSet>	[0..*]	±		133
	CurrencyPositionSet <CcyPosSet>	[0..*]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]	±		133
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]	±		134

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

5.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed aggregated position set report between a pair of counterparties.

Report <Rpt> contains the following **PositionSetAggregated3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		132
	PositionSet <PosSet>	[0..*]	±		133
	CurrencyPositionSet <CcyPosSet>	[0..*]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]	±		133
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]	±		134

5.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 1083

5.4.1.2.2 PositionSet <PosSet>*Presence:* [0..*]*Definition:* Aggregation of outstanding derivatives with similar dimensions. Numerous positions sets that are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.**PositionSet <PosSet>** contains the following elements (see "PositionSet5" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]	±		824
	Metrics <Mtrcs>	[1..1]	±		825

5.4.1.2.3 CurrencyPositionSet <CcyPosSet>*Presence:* [0..*]*Definition:* Aggregation of outstanding derivatives according to the currency of the position, for use by central banks issuing specific currencies.**CurrencyPositionSet <CcyPosSet>** contains the following elements (see "PositionSet5" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]	±		824
	Metrics <Mtrcs>	[1..1]	±		825

5.4.1.2.4 CollateralPositionSet <CollPosSet>*Presence:* [0..*]*Definition:* Aggregation of collateral for derivative positions using collateral fields as metrics.

CollateralPositionSet <CollPosSet> contains the following elements (see "PositionSet4" on page 826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			827
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		828
	Collateralisation <Collstn>	[0..1]	CodeSet		828
	Portfolio <Prftl>	[0..1]	Text		829
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	831
	Metrics <Mtrcs>	[1..1]			831
	Total <Ttl>	[0..1]			831
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		832
	InitialMargin <InitlMrgn>	[0..1]	±		832
	VariationMargin <VartnMrgn>	[0..1]	±		832
	ExcessCash <XcssCsh>	[0..1]	±		832
	Clean <Clean>	[0..1]			833
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		833
	InitialMargin <InitlMrgn>	[0..1]	±		833
	VariationMargin <VartnMrgn>	[0..1]	±		833
	ExcessCash <XcssCsh>	[0..1]	±		834

5.4.1.2.5 CurrencyCollateralPositionSet <CcyCollPosSet>

Presence: [0..*]

Definition: Aggregation of collateral with similar dimensions that relate to the currency position sets, with relevant collateral related metrics.

CurrencyCollateralPositionSet <CcyCollPosSet> contains the following elements (see "PositionSet4" on page 826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			827
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		828
	Collateralisation <Collstn>	[0..1]	CodeSet		828
	Portfolio <Prftl>	[0..1]	Text		829
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	831
	Metrics <Mtrcs>	[1..1]			831
	Total <Ttl>	[0..1]			831
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		832
	InitialMargin <InitlMrgn>	[0..1]	±		832
	VariationMargin <VartnMrgn>	[0..1]	±		832
	ExcessCash <XcssCsh>	[0..1]	±		832
	Clean <Clean>	[0..1]			833
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		833
	InitialMargin <InitlMrgn>	[0..1]	±		833
	VariationMargin <VartnMrgn>	[0..1]	±		833
	ExcessCash <XcssCsh>	[0..1]	±		834

5.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot 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 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.091.001.02**

DerivativesTradeReconciliationStatisticalReportV02

6.1 **MessageDefinition Functionality**

The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.

Outline

The DerivativesTradeReconciliationStatisticalReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ReconciliationStatistics

Detailed information on reconciliation process.

B. SupplementaryData

Additional information that cannot 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> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			155
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		168
Or}	Report <Rpt>	[1..*]			169
	ReferenceDate <RefDt>	[1..1]	Date		182
	ReconciliationCategories <RcncltnCtgrs>	[1..1]			182
{Or	ReportingRequirement <RptgRqrmnt>	[1..1]			183
	ReportingType <RptgTp>	[1..1]	CodeSet		183
	Pairing <Pairg>	[1..1]	CodeSet		184
	Reconciliation <Rcncltn>	[1..1]	CodeSet		184
	ValuationReconciliation <ValtnRcncltn>	[1..1]	CodeSet		184
	Revived <Rvvd>	[1..1]	Indicator		184
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
Or}	NoReportingRequirement <NoRptgRqrmnt>	[1..1]			185
	Revived <Rvvd>	[1..1]	Indicator		185
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
	TotalNumberOfTransactions <TtlNbOfTxs>	[0..1]	Quantity		185
	TransactionDetails <TxDtls>	[0..*]			186
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	199
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		199
	OtherCounterparty <OthrCtrPty>	[0..1]	±		200
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		200
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		200
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Quantity		200
	ReconciliationReport <RcncltnRpt>	[1..*]			201
	TransactionIdentification <TxId>	[1..1]		C8	213
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216
	UniquelIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrflCd>	[0..1]			217
{Or	Portfolio <Prfl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		218
	MatchingCriteria <MtchgCrit>	[1..1]		C10	218
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctldr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass <AsstCls>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <InstrmId>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmlIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lvl>	[0..1]	±		363
	SupplementaryData <SplmtryData>	[0..*]	±	C81	363

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 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one of the 5 elements must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one of the 5 elements must be present.

C17 OneElementPresentRule

At least one element must be present.

- C18 OneElementPresentRule**
At least one element must be present.
- C19 OneElementPresentRule**
At least one element must be present.
- C20 OneElementPresentRule**
At least one of the 5 elements must be present.
- C21 OneElementPresentRule**
At least one of the 5 elements must be present.
- C22 OneElementPresentRule**
At least one element must be present.
- C23 OneElementPresentRule**
At least one element must be present.
- C24 OneElementPresentRule**
At least one element must be present.
- C25 OneElementPresentRule**
At least one element must be present.
- C26 OneElementPresentRule**
At least one element must be present.
- C27 OneElementPresentRule**
At least one element must be present.
- C28 OneElementPresentRule**
At least one element must be present.
- C29 OneElementPresentRule**
At least one of the 5 elements must be present.
- C30 OneElementPresentRule**
At least one of the 5 elements must be present.
- C31 OneElementPresentRule**
At least one element must be present.
- C32 OneElementPresentRule**
At least one element must be present.
- C33 OneElementPresentRule**
At least one element must be present.
- C34 OneElementPresentRule**
At least one of the 7 elements must be present.

- C35 OneElementPresentRule**
At least one of the 6 elements must be present.
- C36 OneElementPresentRule**
At least one of the 5 elements must be present.
- C37 OneElementPresentRule**
At least one element must be present.
- C38 OneElementPresentRule**
At least one of the 5 elements must be present.
- C39 OneElementPresentRule**
At least one element must be present.
- C40 OneElementPresentRule**
At least one element must be present.
- C41 OneElementPresentRule**
At least one element must be present.
- C42 OneElementPresentRule**
At least one element must be present.
- C43 OneElementPresentRule**
At least one element must be present.
- C44 OneElementPresentRule**
At least one of the 5 elements must be present.
- C45 OneElementPresentRule**
At least one element must be present.
- C46 OneElementPresentRule**
At least one of the 2 elements must be present.
- C47 OneElementPresentRule**
At least one of the 5 elements must be present.
- C48 OneElementPresentRule**
At least one element must be present.
- C49 OneElementPresentRule**
At least one element must be present.
- C50 OneElementPresentRule**
At least one of the 5 elements must be present.
- C51 OneElementPresentRule**
At least one element must be present.

- C52 OneElementPresentRule**
At least one element must be present.
- C53 OneElementPresentRule**
At least one element must be present.
- C54 OneElementPresentRule**
At least one element must be present.
- C55 OneElementPresentRule**
At least one element must be present.
- C56 OneElementPresentRule**
At least one of the 5 elements must be present.
- C57 OneElementPresentRule**
At least one element must be present.
- C58 OneElementPresentRule**
At least one element must be present.
- C59 OneElementPresentRule**
At least one of the 5 elements must be present.
- C60 OneElementPresentRule**
At least one of the 5 elements must be present.
- C61 OneElementPresentRule**
At least one element must be present.
- C62 OneElementPresentRule**
At least one element must be present.
- C63 OneElementPresentRule**
At least one element must be present.
- C64 OneElementPresentRule**
At least one element must be present.
- C65 OneElementPresentRule**
At least one element must be present.
- C66 OneElementPresentRule**
At least one element must be present.
- C67 OneElementPresentRule**
At least one of the 5 elements must be present.
- C68 OneElementPresentRule**
At least one of the 5 elements must be present.

C69 OneElementPresentRule

At least one element must be present.

C70 OneElementPresentRule

At least one of the 5 elements must be present.

C71 OneElementPresentRule

At least one of the 5 elements must be present.

C72 OneElementPresentRule

At least one element must be present.

C73 OneElementPresentRule

At least one element must be present.

C74 OneElementPresentRule

At least one element must be present.

C75 OneElementPresentRule

At least one element must be present.

C76 OneElementPresentRule

At least one element must be present.

C77 OneElementPresentRule

At least one element must be present.

C78 OneElementPresentRule

At least one element must be present.

C79 OneElementPresentRule

At least one element must be present.

C80 OneElementPresentRule

At least one of the 2 elements must be present.

C81 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReconciliationStatistics <RcncltnSttstcs>

Presence: [1..1]

Definition: Detailed information on reconciliation process.

ReconciliationStatistics <RcncltnSttstcs> contains one of the following
StatisticsPerCounterparty15Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		168
Or}	Report <Rpt>	[1..*]			169
	ReferenceDate <RefDt>	[1..1]	Date		182
	ReconciliationCategories <RcncltnCtgrs>	[1..1]			182
{Or	ReportingRequirement <RptgRqrmnt>	[1..1]			183
	ReportingType <RptgTp>	[1..1]	CodeSet		183
	Pairing <Paigr>	[1..1]	CodeSet		184
	Reconciliation <Rcncltn>	[1..1]	CodeSet		184
	ValuationReconciliation <ValtnRcncltn>	[1..1]	CodeSet		184
	Revived <Rvvd>	[1..1]	Indicator		184
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
Or}	NoReportingRequirement <NoRptgRqrmnt>	[1..1]			185
	Revived <Rvvd>	[1..1]	Indicator		185
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
	TotalNumberOfTransactions <TtlNbOfTxs>	[0..1]	Quantity		185
	TransactionDetails <TxDtls>	[0..*]			186
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	199
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		199
	OtherCounterparty <OthrCtrPty>	[0..1]	±		200
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		200
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		200
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Quantity		200
	ReconciliationReport <RcncltnRpt>	[1..*]			201
	TransactionIdentification <TxId>	[1..1]		C8	213
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			217
{Or	Portfolio <Prftl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		218
	MatchingCriteria <MtchgCrit>	[1..1]		C10	218
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctldr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240
	AssetClass <AsstClss>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <InstrmId>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtchgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>	[0..1]		C28	270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffective Date <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lvl>	[0..1]	±		363

6.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

6.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following ReconciliationStatisticsPerCounterparty3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		182
	ReconciliationCategories <RcncltnCtgrs>	[1..1]			182
{Or	ReportingRequirement <RptgRqrmnt>	[1..1]			183
	ReportingType <RptgTp>	[1..1]	CodeSet		183
	Pairing <Pairg>	[1..1]	CodeSet		184
	Reconciliation <Rcncltn>	[1..1]	CodeSet		184
	ValuationReconciliation <ValtnRcncltn>	[1..1]	CodeSet		184
	Revived <Rvvd>	[1..1]	Indicator		184
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
Or}	NoReportingRequirement <NoRptgRqrmnt>	[1..1]			185
	Revived <Rvvd>	[1..1]	Indicator		185
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
	TotalNumberOfTransactions <TtlNbOfTx>	[0..1]	Quantity		185
	TransactionDetails <TxDtls>	[0..*]			186
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	199
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		199
	OtherCounterparty <OthrCtrPty>	[0..1]	±		200
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		200
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		200
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Quantity		200
	ReconciliationReport <RcncltnRpt>	[1..*]			201
	TransactionIdentification <TxId>	[1..1]		C8	213
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216
	UniquelIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prtl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		218
	MatchingCriteria <MtchgCrit>	[1..1]		C10	218
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240
	AssetClass <AsstClss>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <Instrmld>	[1..1]			253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <Othrld>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtchgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalQuantitySecondLegUnadjustedEffective Date <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyr>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequency Unit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequency Value <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequency Unit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequency Value <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequency Unit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequency Value <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriod Unit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriod Value <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequency Unit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequency Value <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lv>	[0..1]	±		363

6.4.1.2.1 ReferenceDate <RefDt>*Presence:* [1..1]*Definition:* Reference date for statistics collection.*Datatype:* "ISODate" on page 1083**6.4.1.2.2 ReconciliationCategories <RcncltnCtgrs>***Presence:* [1..1]*Definition:* Different categories of statuses for a derivative.

ReconciliationCategories <RcncltnCtgrs> contains one of the following **ReportingRequirement2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ReportingRequirement <RptgRqrmnt>	[1..1]			183
	ReportingType <RptgTp>	[1..1]	CodeSet		183
	Pairing <Pairg>	[1..1]	CodeSet		184
	Reconciliation <Rcncltn>	[1..1]	CodeSet		184
	ValuationReconciliation <ValtnRcncltn>	[1..1]	CodeSet		184
	Revived <Rvvd>	[1..1]	Indicator		184
	FurtherModification <FrthrMod>	[1..1]	Indicator		185
Or}	NoReportingRequirement <NoRptgRqrmnt>	[1..1]			185
	Revived <Rvvd>	[1..1]	Indicator		185
	FurtherModification <FrthrMod>	[1..1]	Indicator		185

6.4.1.2.2.1 ReportingRequirement <RptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is a reporting requirement for both counterparties.

ReportingRequirement <RptgRqrmnt> contains the following **ReconciliationCategory3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingType <RptgTp>	[1..1]	CodeSet		183
	Pairing <Pairg>	[1..1]	CodeSet		184
	Reconciliation <Rcncltn>	[1..1]	CodeSet		184
	ValuationReconciliation <ValtnRcncltn>	[1..1]	CodeSet		184
	Revived <Rvvd>	[1..1]	Indicator		184
	FurtherModification <FrthrMod>	[1..1]	Indicator		185

6.4.1.2.2.1.1 ReportingType <RptgTp>

Presence: [1..1]

Definition: Indicator of receiving only one side or both sides of the derivatives.

Datatype: "TradeRepositoryReportingType1Code" on page 1080

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.

CodeName	Name	Definition
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

6.4.1.2.2.1.2 Pairing <Pairg>*Presence:* [1..1]*Definition:* Indicator of side identification of the same derivative.*Datatype:* "PairingStatus1Code" on page 1074

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

6.4.1.2.2.1.3 Reconciliation <Rcncltn>*Presence:* [1..1]*Definition:* Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.*Datatype:* "ReconciliationStatus1Code" on page 1077

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

6.4.1.2.2.1.4 ValuationReconciliation <ValtnRcncltn>*Presence:* [1..1]*Definition:* Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.*Datatype:* "ReconciliationStatus2Code" on page 1077

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

6.4.1.2.2.1.5 Revived <Rvvd>*Presence:* [1..1]*Definition:* Indicator of derivative reopening, terminated or cancelled by mistake.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1086):

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

6.4.1.2.2.1.6 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1086):

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

6.4.1.2.2.2 NoReportingRequirement <NoRptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is no reporting requirement for both counterparties.

NoReportingRequirement <NoRptgRqrmnt> contains the following **ReconciliationCategory2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Revived <Rvvd>	[1..1]	Indicator		185
	FurtherModification <FrthrMod>	[1..1]	Indicator		185

6.4.1.2.2.2.1 Revived <Rvvd>

Presence: [1..1]

Definition: Indicator of derivative reopening, terminated or cancelled by mistake.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1086):

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

6.4.1.2.2.2.2 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1086):

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

6.4.1.2.3 TotalNumberOfTransactions <TtINbOfTxs>

Presence: [0..1]

Definition: Number of all reports per status on derivatives submitted for reconciliation.

Datatype: "Number" on page 1088

6.4.1.2.4 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of derivatives submitted for reconciliation per counterparty pair.

TransactionDetails <TxDtIs> contains the following **ReconciliationCounterpartyPairStatistics6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	199
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		199
	OtherCounterparty <OthrCtrPty>	[0..1]	±		200
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		200
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		200
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Quantity		200
	ReconciliationReport <RcncltnRpt>	[1..*]			201
	TransactionIdentification <TxId>	[1..1]		C8	213
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216
	UniquelIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			217
{Or	Portfolio <Prtl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		218
	MatchingCriteria <MtchgCrit>	[1..1]		C10	218
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctldr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
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	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
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	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
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Or	Basket <Bskt>	[1..1]		C24	246
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	Constituents <Cnstnts>	[0..*]			247
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Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
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Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
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Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256

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	Value2 <Val2>	[0..1]	CodeSet	C2	257
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	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
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	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
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	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
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Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
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	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
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	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
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	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
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	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
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	Value2 <Val2>	[0..1]	Text		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
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	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
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	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
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	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lvl>	[0..1]	±		363

6.4.1.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		199
	OtherCounterparty <OthrCtrPty>	[0..1]	±		200
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		200
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		200

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/ReportingCounterparty Must be present
Or /ReportSubmittingEntity Must be present
Or /EntityResponsibleForReport Must be present
Or /OtherCounterparty Must be present

```

6.4.1.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

6.4.1.2.4.1.2 OtherCounterparty <OthrCtrPty>*Presence:* [0..1]*Definition:* Identification of the other counterparty in the transaction.**OtherCounterparty <OthrCtrPty>** contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		905

6.4.1.2.4.1.3 ReportSubmittingEntity <RptSubmitgNtty>*Presence:* [0..1]*Definition:* Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.**ReportSubmittingEntity <RptSubmitgNtty>** contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI/>	[1..1]	IdentifierSet		901
Or	Other <Othr/>	[1..1]	±		901
Or}	AnyBIC <AnyBIC/>	[1..1]	IdentifierSet	C3	901

6.4.1.2.4.1.4 EntityResponsibleForReport <NttyRspnsblForRpt>*Presence:* [0..1]*Definition:* Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.**EntityResponsibleForReport <NttyRspnsblForRpt>** contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI/>	[1..1]	IdentifierSet		901
Or	Other <Othr/>	[1..1]	±		901
Or}	AnyBIC <AnyBIC/>	[1..1]	IdentifierSet	C3	901

6.4.1.2.4.2 TotalNumberOfTransactions <TtlNbOfTx>*Presence:* [1..1]*Definition:* Number of all reports per status on derivatives submitted for reconciliation per counterparty pair.*Datatype:* "[Number](#)" on page 1088

6.4.1.2.4.3 ReconciliationReport <RcncltnRpt>

Presence: [1..*]

Definition: Data on transaction requiring reconciliation or pairing.

ReconciliationReport <RcncltnRpt> contains the following **ReconciliationReport14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]		C8	213
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216
	UniqueIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			217
{Or	Portfolio <Prftl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		218
	MatchingCriteria <MtchgCrit>	[1..1]		C10	218
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctldr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240
	AssetClass <AsstClss>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <InstrmId>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <OthrId>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <InstrmId>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]		C28	268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDivryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnnectnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lv>	[0..1]	±		363

6.4.1.2.4.3.1 TransactionIdentification <TxId>*Presence:* [1..1]*Definition:* Set of information related to transactions that are subject of reconciliation.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		214
	ActionType <ActnTp>	[0..1]	CodeSet		214
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		215
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		215
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		216
	OtherCounterparty <OthrCtrPty>	[0..1]	±		216
	UniquelIdentifier <Unqldr>	[0..1]	±		217
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	217
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			217
{Or	Portfolio <Prftl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		218

Constraints

- **OneElementPresentRule**

At least one element must be present.

6.4.1.2.4.3.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

6.4.1.2.4.3.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

CodeName	Name	Definition
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

6.4.1.2.4.3.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODatetime" on page 1084

6.4.1.2.4.3.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.

CodeName	Name	Definition
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

6.4.1.2.4.3.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

6.4.1.2.4.3.1.7 UniqueIdentifier <Unqldr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <Unqldr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

6.4.1.2.4.3.1.9 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		218
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		218

6.4.1.2.4.3.1.9.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "[PortfolioCode3Choice](#)" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

6.4.1.2.4.3.1.9.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

6.4.1.2.4.3.2 MatchingCriteria <MtchgCrit>

Presence: [1..1]

Definition: Criteria used to match the sides of the contract.

Impacted by: [C10 "OneElementPresentRule"](#)

MatchingCriteria <MtchgCrit> contains the following **MatchingCriteria16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	230
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	233
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	235
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240
	AssetClass <AsstCls>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <Instrmld>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		254

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <Othrld>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258
	TransactionMatchingCriteria <TxMtgCrit>	[0..1]			258
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341
	EnergyInterConnectionPoint <NrgyIntrCnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIdxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lvl>	[0..1]	±		363

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/CounterpartyMatchingCriteria Must be present
Or  /ValuationMatchingCriteria Must be present
Or  /ContractMatchingCriteria Must be present
Or  /TransactionMatchingCriteria Must be present

```

6.4.1.2.4.3.2.1 CounterpartyMatchingCriteria <CtrPtyMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a counterparty.

Impacted by: C11 "OneElementPresentRule"

CounterpartyMatchingCriteria <CtrPtyMtchgCrit> contains the following
CounterpartyMatchingCriteria6 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	231
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	231
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	232
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /ReportingCounterparty Must be present
 Or /OtherCounterparty Must be present
 Or /DirectionOrSide Must be present

6.4.1.2.4.3.2.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the reporting counterparties are matching or not.

Impacted by: C12 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see
"CompareOrganisationIdentification6" on page 847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		847
	Value2 <Val2>	[0..1]	±		848

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the other counterparties are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "CompareOrganisationIdentification7" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		843
	Value2 <Val2>	[0..1]	±		843

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.1.3 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Specifies whether the information on the direction and side of leg are matching or not.

Impacted by: C14 "OneElementPresentRule"

DirectionOrSide <DrctnOrSd> contains the following **CompareLegDirection2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		232
	Value2 <Val2>	[0..1]	±		232

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "Direction4Choice" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

6.4.1.2.4.3.2.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "Direction4Choice" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

6.4.1.2.4.3.2.2 ValuationMatchingCriteria <ValtnMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract valuation.

Impacted by: C15 "OneElementPresentRule"

ValuationMatchingCriteria <ValtnMtchgCrit> contains the following **ValuationMatchingCriteria1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]		C16	233
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234
	Type <Tp>	[0..1]		C17	234
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /ContractValue Must be present
 Or /Type Must be present

6.4.1.2.4.3.2.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies whether the information on the contract values are matching or not.

Impacted by: C16 "OneElementPresentRule"

ContractValue <CtrctVal> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		234
	Value2 <Val2>	[0..1]	±		234

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the information on the valuation methods are matching or not.

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

Type <Tp> contains the following **CompareValuationType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		235
	Value2 <Val2>	[0..1]	CodeSet		235

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ValuationType1Code" on page 1083

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

6.4.1.2.4.3.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ValuationType1Code" on page 1083

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

6.4.1.2.4.3.2.3 ContractMatchingCriteria <CtrctMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract.

Impacted by: C18 "OneElementPresentRule"

ContractMatchingCriteria <CtrctMtgCrit> contains the following **ContractMatchingCriteria3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	±		238
	UniqueProductIdentifier <UnqPdctldr>	[0..1]			238
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	±		239
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	239
	ContractType <CtrctTp>	[0..1]		C20	239
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240
	AssetClass <AsstClss>	[0..1]		C21	241
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	242
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	242
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <Instrmld>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <Othrld>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256
	SettlementCurrency <SttlmCcy>	[0..1]		C26	256
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C26	257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258

Constraints

- **OneElementPresentRule**

At least one element must be present.

6.4.1.2.4.3.2.3.1 ISIN <ISIN>

Presence: [0..1]

Definition: Specifies whether the information on the ISINs are matching or not.

ISIN <ISIN> contains the following elements (see "[CompareISINIdentifier2](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		841
	Value2 <Val2>	[0..1]	IdentifierSet		841

6.4.1.2.4.3.2.3.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..1]

Definition: Specifies whether the information on the Unique Product Identifiers are matching or not.

UniqueProductIdentifier <UnqPdctldr> contains the following **CompareUniqueProductIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		238
	Value2 <Val2>	[0..1]	±		238

6.4.1.2.4.3.2.3.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[UniqueProductIdentifier2Choice](#)" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

6.4.1.2.4.3.2.3.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[UniqueProductIdentifier2Choice](#)" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

6.4.1.2.4.3.2.3.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Specifies whether the information on the Alls are matching or not.

AlternativeInstrumentIdentification <AltrntvInstrmId> contains the following elements (see "[CompareText1](#)" on page 837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		837
	Value2 <Val2>	[0..1]	Text		837

6.4.1.2.4.3.2.3.4 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI (Classification of Financial Instruments-ISO 10962) identifier are matching or not.

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

ProductClassification <PdctClssfctn> contains the following elements (see "[CompareCFIIdentifier3](#)" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		842
	Value2 <Val2>	[0..1]	IdentifierSet		842

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.3.5 ContractType <CtrctTp>

Presence: [0..1]

Definition: Specifies whether the information on the contract types are matching or not.

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

ContractType <CtrctTp> contains the following **CompareFinancialInstrumentContractType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		240
	Value2 <Val2>	[0..1]	CodeSet		240

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.3.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 1063

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

6.4.1.2.4.3.2.3.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 1063

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.

CodeName	Name	Definition
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

6.4.1.2.4.3.2.3.6 AssetClass <AsstClsx>

Presence: [0..1]

Definition: Specifies whether the information on the asset classes are matching or not.

Impacted by: C21 "OneElementPresentRule"

AssetClass <AsstClsx> contains the following **CompareAssetClass1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		241
	Value2 <Val2>	[0..1]	CodeSet		241

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.3.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

6.4.1.2.4.3.2.3.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

6.4.1.2.4.3.2.3.7 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Specifies whether the information on the derivatives based on crypto assets are matching or not.

Impacted by: C22 "OneElementPresentRule"

DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst> contains the following elements (see "CompareTrueFalseIndicator3" on page 836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Indicator		837
	Value2 <Val2>	[0..1]	Indicator		837

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

 /Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.3.8 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Specifies whether the information on the underlying instruments are matching or not.

Impacted by: C23 "OneElementPresentRule"

UnderlyingInstrument <UndrlygInstrm> contains the following **CompareUnderlyingInstrument3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]			244
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <InstrmId>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		248
Or}	OtherIdentification <OthrId>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250
	Value2 <Val2>	[0..1]			250
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <InstrmId>	[1..1]			253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		256

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.3.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		245
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		245
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		246
Or	Basket <Bskt>	[1..1]		C24	246
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248
Or	Index <Indx>	[1..1]		C25	249
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249
Or	Other <Othr>	[1..1]	±		250
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		250

6.4.1.2.4.3.2.3.8.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

6.4.1.2.4.3.2.3.8.1.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

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

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.3.8.1.3 UniqueProductIdentifier <UnqPdctldr>*Presence:* [1..1]*Definition:* Identification through a unique product identifier.**UniqueProductIdentifier <UnqPdctldr>** contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

6.4.1.2.4.3.2.3.8.1.4 Basket <Bskt>*Presence:* [1..1]*Definition:* Identification of constituents for a basket of indexes.*Impacted by:* C24 "OneElementPresentRule"**Basket <Bskt>** contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		246
	Identification <Id>	[0..1]	Text		247
	Constituents <Cnstnts>	[0..*]			247
	InstrumentIdentification <Instrmld>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		248
Or}	OtherIdentification <Othrld>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Structurer Must be present

Or /Identification Must be present

Or /Constituents[*] Must be present

6.4.1.2.4.3.2.3.8.1.4.1 Structurer <Strr>*Presence:* [0..1]*Definition:* Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 1085

6.4.1.2.4.3.2.3.8.1.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.3.8.1.4.3 Constituents <Cnstnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnstnts> contains the following **BasketConstituents3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <InstrmId>	[1..1]			247
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		248
Or}	OtherIdentification <OthrId>	[1..1]	±		248
	Quantity <Qty>	[0..1]	Quantity		248
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		248

6.4.1.2.4.3.2.3.8.1.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

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

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		247
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		248
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		248
Or}	OtherIdentification <OthrId>	[1..1]	±		248

6.4.1.2.4.3.2.3.8.1.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

6.4.1.2.4.3.2.3.8.1.4.3.1.2 AlternativeInstrumentIdentification <Altrntvlnstrmld>

Presence: [1..1]

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

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.3.8.1.4.3.1.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 809 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		809
Or}	Proprietary <Prtry>	[1..1]	±		809

6.4.1.2.4.3.2.3.8.1.4.3.1.4 OtherIdentification <Othrld>

Presence: [1..1]

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

OtherIdentification <Othrld> contains the following elements (see "GenericIdentification184" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

6.4.1.2.4.3.2.3.8.1.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.3.8.1.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

6.4.1.2.4.3.2.3.8.1.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: [C25 "OneElementPresentRule"](#)

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		249
	Name <Nm>	[0..1]	Text		249
	Index <Indx>	[0..1]	CodeSet		249

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /Name Must be present

Or /Index Must be present

6.4.1.2.4.3.2.3.8.1.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "[ISINOct2015Identifier](#)" on page 1085

6.4.1.2.4.3.2.3.8.1.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "[Max350Text](#)" on page 1090

6.4.1.2.4.3.2.3.8.1.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.3.8.1.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following elements (see "GenericIdentification184" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

6.4.1.2.4.3.2.3.8.1.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 1082

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

6.4.1.2.4.3.2.3.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		251
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		251
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		252
Or	Basket <Bskt>	[1..1]		C24	252
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <Instrmld>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <Othrld>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254
Or	Index <Indx>	[1..1]		C25	255
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255
Or	Other <Othr>	[1..1]	±		256
Or}	IdentificationNotAvailable <IdNotAvlble>	[1..1]	CodeSet		256

6.4.1.2.4.3.2.3.8.2.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

6.4.1.2.4.3.2.3.8.2.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

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

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.3.8.2.3 UniqueProductIdentifier <UnqPdctldr>*Presence:* [1..1]*Definition:* Identification through a unique product identifier.**UniqueProductIdentifier <UnqPdctldr>** contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

6.4.1.2.4.3.2.3.8.2.4 Basket <Bskt>*Presence:* [1..1]*Definition:* Identification of constituents for a basket of indexes.*Impacted by:* C24 "OneElementPresentRule"**Basket <Bskt>** contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		252
	Identification <Id>	[0..1]	Text		253
	Constituents <Cnstnts>	[0..*]			253
	InstrumentIdentification <Instrmld>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		254
Or}	OtherIdentification <Othrld>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Structurer Must be present

Or /Identification Must be present

Or /Constituents[*] Must be present

6.4.1.2.4.3.2.3.8.2.4.1 Structurer <Strr>*Presence:* [0..1]*Definition:* Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 1085

6.4.1.2.4.3.2.3.8.2.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.3.8.2.4.3 Constituents <Cnstnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnstnts> contains the following **BasketConstituents3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <InstrmId>	[1..1]			253
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254
	Quantity <Qty>	[0..1]	Quantity		254
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		254

6.4.1.2.4.3.2.3.8.2.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

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

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		253
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		254
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		254
Or}	OtherIdentification <OthrId>	[1..1]	±		254

6.4.1.2.4.3.2.3.8.2.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: ["ISINOct2015Identifier" on page 1085](#)

6.4.1.2.4.3.2.3.8.2.4.3.1.2 AlternativeInstrumentIdentification <Altrntvlnstrmld>

Presence: [1..1]

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

Datatype: ["Max52Text" on page 1091](#)

6.4.1.2.4.3.2.3.8.2.4.3.1.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see ["UniqueProductIdentifier1Choice" on page 809](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		809
Or}	Proprietary <Prtry>	[1..1]	±		809

6.4.1.2.4.3.2.3.8.2.4.3.1.4 OtherIdentification <Othrld>

Presence: [1..1]

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

OtherIdentification <Othrld> contains the following elements (see ["GenericIdentification184" on page 873](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

6.4.1.2.4.3.2.3.8.2.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: ["LongFraction19DecimalNumber" on page 1087](#)

6.4.1.2.4.3.2.3.8.2.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

6.4.1.2.4.3.2.3.8.2.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: [C25 "OneElementPresentRule"](#)

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		255
	Name <Nm>	[0..1]	Text		255
	Index <Indx>	[0..1]	CodeSet		255

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /Name Must be present

Or /Index Must be present

6.4.1.2.4.3.2.3.8.2.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "[ISINOct2015Identifier](#)" on page 1085

6.4.1.2.4.3.2.3.8.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "[Max350Text](#)" on page 1090

6.4.1.2.4.3.2.3.8.2.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.3.8.2.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following elements (see "GenericIdentification184" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

6.4.1.2.4.3.2.3.8.2.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 1082

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

6.4.1.2.4.3.2.3.9 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrency <SttlmCcy> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet	C2	256
	Value2 <Val2>	[0..1]	CodeSet	C2	257

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.3.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

6.4.1.2.4.3.2.3.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

6.4.1.2.4.3.2.3.10 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency second legs are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet	C2	258
	Value2 <Val2>	[0..1]	CodeSet	C2	258

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
/Value1 Must be present
Or /Value2 Must be present

6.4.1.2.4.3.2.3.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

6.4.1.2.4.3.2.3.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

6.4.1.2.4.3.2.4 TransactionMatchingCriteria <TxMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a transaction.

TransactionMatchingCriteria <TxMtchgCrit> contains the following **TransactionMatchingCriteria6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	268
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]		C28	268
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]		C28	269
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxldr>	[0..1]		C28	270
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271
	Delta <Dlta>	[0..1]		C29	271
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271
	TradeConfirmation <TradConf>	[0..1]		C30	272
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	272
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273
	TradeClearingStatus <TradClrSts>	[0..1]		C33	274
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275
	MasterAgreementType <MstrAgrmtTp>	[0..1]		C36	276
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278
	MasterAgreementVersion <MstrAgrmtVrsn>	[0..1]		C37	278

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278
	IntraGroup <IntraGrp>	[0..1]	±	C22	279
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	279
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282
	DerivativeEvent <DerivEvt>	[0..1]		C39	282
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289
	PlatformIdentifier <Pltfmldr>	[0..1]	±	C41	289
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	290

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveDate <FctvDt>	[0..1]	±	C43	290
	ExpirationDate <XprtnDt>	[0..1]	±	C43	291
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	±	C43	291
	SettlementDate <SttlmDt>	[0..*]	±	C43	292
	DeliveryType <DlvryTp>	[0..1]		C44	292
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293
	TransactionPrice <TxPric>	[0..1]	±	C45	293
	PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>	[0..*]	±	C43	293
	PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>	[0..*]	±	C43	294
	TransactionSchedulePrice <TxSchdlPric>	[0..*]	±	C45	294
	PackagePrice <PackgPric>	[0..1]	±	C45	295
	NotionalAmountFirstLeg <NtnlAmtFrstLeg>	[0..1]		C16	295
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296
	NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>	[0..*]	±	C43	296
	NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>	[0..*]	±	C43	297
	NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>	[0..*]		C16	297
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298
	NotionalQuantityFirstLeg <NtnlQtyFrstLeg>	[0..1]		C29	298
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298
	NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>	[0..*]	±	C43	299
	NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>	[0..*]		C29	299
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalAmountSecondLeg <NtnlAmtScndLeg>	[0..1]		C47	300
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301
	NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>	[0..*]	±	C43	302
	NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>	[0..*]		C16	302
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	304
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	305
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	305
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306
	OtherPayment <OthrPmt>	[0..*]		C49	306
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C52	311
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C53	312
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313
	InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	313
	InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>	[0..1]	±	C55	314
	InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>	[0..1]		C56	314
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315
	InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>	[0..1]		C57	315
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315
	InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>	[0..1]		C52	315
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316
	InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>	[0..1]		C53	316
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317
	InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>	[0..1]	±	C54	318
	InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>	[0..1]		C53	318
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319
	InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>	[0..1]	±	C54	320
	InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>	[0..1]		C53	320
	Value1 <Val1>	[0..1]	CodeSet		320

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		321
	InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>	[0..1]	±	C54	321
	InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>	[0..1]		C58	322
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323
	InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>	[0..1]		C51	323
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324
	InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>	[0..1]		C52	324
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325
	InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>	[0..1]		C53	325
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326
	InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>	[0..1]	±	C54	326
	InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>	[0..1]	±	C55	327
	InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>	[0..1]		C56	327
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328
	InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>	[0..1]		C57	328
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328
	InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>	[0..1]		C52	329
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329
	InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>	[0..1]		C53	330
	Value1 <Val1>	[0..1]	CodeSet		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	CodeSet		330
	InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>	[0..1]	±	C54	331
	InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>	[0..1]		C53	331
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332
	InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>	[0..1]	±	C54	333
	InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>	[0..1]		C53	333
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334
	InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>	[0..1]	±	C54	335
	InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>	[0..1]		C58	335
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336
	PackageSpread <PackgSprd>	[0..1]		C58	336
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337
	CurrencyExchangeRate <CcyXchgRate>	[0..1]		C59	337
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyForwardExchangeRate <CcyFwdXchgRate>	[0..1]		C59	338
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338
	CurrencyExchangeRateBasis <CcyXchgRateBsis>	[0..1]		C60	339
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339
	Commodity <Cmmdty>	[0..1]	±	C61	340
	EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>	[0..*]		C62	340
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyInterConnectionPoint <NrgyIntrCnnctnPt>	[0..1]		C62	341
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342
	EnergyLoadType <NrgyLdTp>	[0..1]		C63	342
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343
	DeliveryAttribute <DlvryAttr>	[0..*]		C64	343
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352
	OptionType <OptnTp>	[0..1]		C71	352
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	353
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	354
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	355
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	355
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	356
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	357
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	358
	CreditSeniority <CdtSnrty>	[0..1]		C75	358
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	359
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360
	CreditSeries <CdtSrs>	[0..1]		C77	360
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361
	CreditVersion <CdtVrsn>	[0..1]		C77	361
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361
	CreditIndexFactor <CdtIndxFctr>	[0..1]	±	C78	361
	CreditTranche <CdtTrch>	[0..1]		C79	362
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363
	Level <Lv>	[0..1]	±		363

6.4.1.2.4.3.2.4.1 ReportTrackingNumber <RptTrckgNb>*Presence:* [0..1]*Definition:* Specifies whether the information on the reporting tracking numbers are matching or not.*Impacted by:* C27 "OneElementPresentRule"**ReportTrackingNumber <RptTrckgNb>** contains the following elements (see "CompareText2" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		847
	Value2 <Val2>	[0..1]	Text		847

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.2 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [0..1]*Definition:* Specifies whether the information on the Unique Transaction Identifiers are matching or not.*Impacted by:* C28 "OneElementPresentRule"**UniqueTransactionIdentifier <UnqTxldr>** contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		268
	Value2 <Val2>	[0..1]	±		269

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.2.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.3 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Prior Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

PriorUniqueTransactionIdentifier <PrrUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		269
	Value2 <Val2>	[0..1]	±		270

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.4 SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Subsequent Position Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		270
	Value2 <Val2>	[0..1]	±		271

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

6.4.1.2.4.3.2.4.5 Delta <Dlta>

Presence: [0..1]

Definition: Specifies whether the information on the delta are matching or not.

Impacted by: C29 "OneElementPresentRule"

Delta <Dlta> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		271
	Value2 <Val2>	[0..1]	Quantity		271

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.6 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the information on the trade confirmations are matching or not.

Impacted by: C30 "OneElementPresentRule"

TradeConfirmation <TradConf> contains the following **CompareTradeConfirmation2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		272
	Value2 <Val2>	[0..1]	±		272

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TradeConfirmation3Choice" on page 801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C31	801
Or}	NonConfirmed <NonConfid>	[1..1]	±		802

6.4.1.2.4.3.2.4.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TradeConfirmation3Choice" on page 801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±	C31	801
Or}	NonConfirmed <NonConfid>	[1..1]	±		802

6.4.1.2.4.3.2.4.7 TradeClearingObligation <TradClrOblgtn>

Presence: [0..1]

Definition: Specifies whether the information on the trade clearing obligations are matching or not.

Impacted by: C32 "OneElementPresentRule"

TradeClearingObligation <TradClrOblgtn> contains the following
CompareTradeClearingObligation1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		273
	Value2 <Val2>	[0..1]	CodeSet		273

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ClearingObligationType1Code" on page 1056

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

6.4.1.2.4.3.2.4.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ClearingObligationType1Code" on page 1056

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

CodeName	Name	Definition
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

6.4.1.2.4.3.2.4.8 TradeClearingStatus <TradClrSts>*Presence:* [0..1]*Definition:* Specifies whether the information on the trade clearing statuses are matching or not.*Impacted by:* C33 "OneElementPresentRule"**TradeClearingStatus <TradClrSts>** contains the following **CompareTradeClearingStatus3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		274
	Value2 <Val2>	[0..1]	±		275

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.8.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "Cleared23Choice" on page 848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]			849
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852
Or	IntendToClear <IntndToClear>	[1..1]			853
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <Dtls>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		855
Or}	NonCleared <NonClrd>	[1..1]			855
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

6.4.1.2.4.3.2.4.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "Cleared23Choice" on page 848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]			849
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852
Or	IntendToClear <IntndToClear>	[1..1]			853
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <Dtls>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		855
Or}	NonCleared <NonClrd>	[1..1]			855
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

6.4.1.2.4.3.2.4.9 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement types are matching or not.

Impacted by: C36 "OneElementPresentRule"

MasterAgreementType <MstrAgrmtTp> contains the following **CompareMasterAgreementType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277
	Value2 <Val2>	[0..1]			277
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277

6.4.1.2.4.3.2.4.9.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1061

6.4.1.2.4.3.2.4.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 1091

6.4.1.2.4.3.2.4.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	Text		278

6.4.1.2.4.3.2.4.9.2.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1061

6.4.1.2.4.3.2.4.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 1091

6.4.1.2.4.3.2.4.10 MasterAgreementVersion <MstrAgrmtVrsn>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement versions are matching or not.

Impacted by: C37 "OneElementPresentRule"

MasterAgreementVersion <MstrAgrmtVrsn> contains the following **CompareMax50Text1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		278
	Value2 <Val2>	[0..1]	Text		278

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max50Text" on page 1091

6.4.1.2.4.3.2.4.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max50Text" on page 1091

6.4.1.2.4.3.2.4.11 IntraGroup <IntraGrp>*Presence:* [0..1]*Definition:* Specifies whether the information on the intra groups are matching or not.*Impacted by:* C22 "OneElementPresentRule"**IntraGroup <IntraGrp>** contains the following elements (see "CompareTrueFalseIndicator3" on page 836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Indicator		837
	Value2 <Val2>	[0..1]	Indicator		837

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.12 PostTradeRiskReduction <PstTradRskRdctn>*Presence:* [0..1]*Definition:* Specifies whether the information on the post trade risk reductions are matching or not.*Impacted by:* C38 "OneElementPresentRule"**PostTradeRiskReduction <PstTradRskRdctn>** contains the following **ComparePostTradeRiskReduction2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]			280
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281
	Value2 <Val2>	[0..1]			281
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **PTRREvent3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique <Tchnq>	[0..1]	CodeSet		280
	ServiceProvider <SvcPrvdr>	[0..1]	±		281

6.4.1.2.4.3.2.4.12.1.1 Technique <Tchnq>

Presence: [0..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 1079

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

6.4.1.2.4.3.2.4.12.1.2 ServiceProvider <SvcPrvdr>*Presence:* [0..1]*Definition:* Identification of the post trade risk reduction service provider.**ServiceProvider <SvcPrvdr>** contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

6.4.1.2.4.3.2.4.12.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.**Value2 <Val2>** contains the following **PTRREvent3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique <Tchnq>	[0..1]	CodeSet		281
	ServiceProvider <SvcPrvdr>	[0..1]	±		282

6.4.1.2.4.3.2.4.12.2.1 Technique <Tchnq>*Presence:* [0..1]*Definition:* Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 1079

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

6.4.1.2.4.3.2.4.12.2.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

6.4.1.2.4.3.2.4.13 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Specifies whether the information on the derivative event are matching or not.

Impacted by: C39 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **CompareDerivativeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]		C40	283
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286
	Value2 <Val2>	[0..1]		C40	286
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value1 <Val1> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		284
	Identification <Id>	[0..1]			285
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286
	TimeStamp <TmStmp>	[0..1]	±		286
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		286

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Type Must be present
 Or /Identification Must be present
 Or /TimeStamp Must be present
 Or /AmendmentIndicator Must be present

6.4.1.2.4.3.2.4.13.1.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.2.4.13.1.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		285
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			285
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286

6.4.1.2.4.3.2.4.13.1.2.1 EventIdentifier <Evtldr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIIdentifier" on page 1086

6.4.1.2.4.3.2.4.13.1.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[1..1]	IdentifierSet		286
	Identification <Id>	[1..1]	Text		286

6.4.1.2.4.3.2.4.13.1.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 1085

6.4.1.2.4.3.2.4.13.1.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.4.13.1.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

6.4.1.2.4.3.2.4.13.1.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

6.4.1.2.4.3.2.4.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value2 <Val2> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		287
	Identification <Id>	[0..1]			288
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289
	TimeStamp <TmStmp>	[0..1]	±		289
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		289

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Type Must be present
 Or /Identification Must be present
 Or /TimeStamp Must be present
 Or /AmendmentIndicator Must be present

6.4.1.2.4.3.2.4.13.2.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.2.4.13.2.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		288
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			288
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289

6.4.1.2.4.3.2.4.13.2.2.1 EventIdentifier <Evtldr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIIdentifier" on page 1086

6.4.1.2.4.3.2.4.13.2.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnldr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[1..1]	IdentifierSet		289
	Identification <Id>	[1..1]	Text		289

6.4.1.2.4.3.2.4.13.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 1085

6.4.1.2.4.3.2.4.13.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 1091

6.4.1.2.4.3.2.4.13.2.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

6.4.1.2.4.3.2.4.13.2.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

6.4.1.2.4.3.2.4.14 PlatformIdentifier <Pltfmldr>

Presence: [0..1]

Definition: Specifies whether the information on the platform identifiers are matching or not.

Impacted by: C41 "OneElementPresentRule"

PlatformIdentifier <PltfmIdr> contains the following elements (see "[CompareMICIdentifier3](#)" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		840
	Value2 <Val2>	[0..1]	IdentifierSet		840

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.15 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Specifies whether the information on the execution time stamps are matching or not.

Impacted by: [C42 "OneElementPresentRule"](#)

ExecutionTimeStamp <ExctnTmStmp> contains the following elements (see "[CompareDateTime3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	DateTime		842
	Value2 <Val2>	[0..1]	DateTime		842

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.16 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Specifies whether the information on the effective dates are matching or not.

Impacted by: [C43 "OneElementPresentRule"](#)

EffectiveDate <FctvDt> contains the following elements (see "[CompareDate3](#)" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.17 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Specifies whether the information on the expiration dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

ExpirationDate <XprtnDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.18 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Specifies whether the information on the early termination dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

EarlyTerminationDate <EarlyTermntnDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.19 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Specifies whether the information on the settlement dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

SettlementDate <SttlmDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.20 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Specifies whether the information on the delivery types are matching or not.

Impacted by: C44 "OneElementPresentRule"

DeliveryType <DlvryTp> contains the following **CompareDeliveryType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		292
	Value2 <Val2>	[0..1]	CodeSet		293

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PhysicalTransferType4Code" on page 1074

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

6.4.1.2.4.3.2.4.20.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "PhysicalTransferType4Code" on page 1074

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

6.4.1.2.4.3.2.4.21 TransactionPrice <TxPric>*Presence:* [0..1]*Definition:* Specifies whether the the transaction prices are matching or not.*Impacted by:* C45 "OneElementPresentRule"**TransactionPrice <TxPric>** contains the following elements (see "CompareUnitPrice5" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		834
	Value2 <Val2>	[0..1]	±		835

Constraints

- OneElementPresentRule**

At least one element must be present.

```

Following Must be True
    /Value1 Must be present
Or    /Value2 Must be present

```

6.4.1.2.4.3.2.4.22 PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>*Presence:* [0..*]*Definition:* Specifies whether the information on the unadjusted effective dates are matching or not.*Impacted by:* C43 "OneElementPresentRule"

PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.23 PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.24 TransactionSchedulePrice <TxSchdlPric>

Presence: [0..*]

Definition: Specifies whether the information on the transaction price in effect between the unadjusted effective and end date are matching or not.

Impacted by: C45 "OneElementPresentRule"

TransactionSchedulePrice <TxSchdlPric> contains the following elements (see ["CompareUnitPrice5"](#) on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		834
	Value2 <Val2>	[0..1]	±		835

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.25 PackagePrice <PackgPric>

Presence: [0..1]

Definition: Specifies whether the information on the package prices are matching or not.

Impacted by: [C45 "OneElementPresentRule"](#)

PackagePrice <PackgPric> contains the following elements (see ["CompareUnitPrice5"](#) on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		834
	Value2 <Val2>	[0..1]	±		835

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.26 NotionalAmountFirstLeg <NtnlAmtFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount first legs are matching or not.

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

NotionalAmountFirstLeg <NtnlAmtFrstLeg> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		296
	Value2 <Val2>	[0..1]	±		296

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.26.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.26.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.27 NotionalAmountFirstLegUnadjustedEffectiveDate <NtnIAmtFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEffectiveDate <NtnIAmtFrstLegUadjstdFctvDt> contains the following elements (see "[CompareDate3](#)" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.28 NotionalAmountFirstLegUnadjustedEndDate <NtnIAmtFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEndDate <NtnIAmtFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.29 NotionalAmountFirstLegScheduleAmount <NtnIAmtFrstLegSchdIAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of first legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountFirstLegScheduleAmount <NtnIAmtFrstLegSchdIAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		297
	Value2 <Val2>	[0..1]	±		298

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.30 NotionalQuantityFirstLeg <NtnlQtyFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity first legs are matching or not.

Impacted by: [C29 "OneElementPresentRule"](#)

NotionalQuantityFirstLeg <NtnlQtyFrstLeg> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		298
	Value2 <Val2>	[0..1]	Quantity		298

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[LongFraction19DecimalNumber](#)" on page 1087

6.4.1.2.4.3.2.4.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.31 NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.32 NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.33 NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of first legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		300
	Value2 <Val2>	[0..1]	Quantity		300

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.34 NotionalAmountSecondLeg <NtnlAmtScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount second legs are matching or not.

Impacted by: C47 "OneElementPresentRule"

NotionalAmountSecondLeg <NtnlAmtScndLeg> contains the following **CompareNotionalAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±	C48	301
	Value2 <Val2>	[0..1]	±	C48	301

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C48 "OneElementPresentRule"

Value1 <Val1> contains the following elements (see "NotionalAmount6" on page 731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Amount Must be present
 Or /SchedulePeriod[*] Must be present
 Or /Currency Must be present

6.4.1.2.4.3.2.4.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C48 "OneElementPresentRule"

Value2 <Val2> contains the following elements (see "NotionalAmount6" on page 731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Amount Must be present

Or /SchedulePeriod[*] Must be present
Or /Currency Must be present

6.4.1.2.4.3.2.4.35 NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.36 NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.37 NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of second legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdIAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		303
	Value2 <Val2>	[0..1]	±		303

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.37.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.37.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.38 NotionalQuantitySecondLeg <NtnlQtyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLeg <NtnlQtyScndLeg> contains the following
CompareLongFraction19DecimalNumber1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.38.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.38.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.39 NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.40 NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.41 NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		305
	Value2 <Val2>	[0..1]	Quantity		306

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.41.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.41.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.42 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C49 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **CompareOtherPayment1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPaymentType <OthrPmtTp>	[0..1]		C50	306
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	307
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	308
	OtherPaymentPayer <OthrPmtPyr>	[0..1]	±	C13	309
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	309

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/OtherPaymentType Must be present
Or    /OtherPaymentAmount Must be present
Or    /OtherPaymentDate Must be present
Or    /OtherPaymentPayer Must be present
Or    /OtherPaymentReceiver Must be present

```

6.4.1.2.4.3.2.4.42.1 OtherPaymentType <OthrPmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the other payment types are matching or not.

Impacted by: C50 "OneElementPresentRule"

OtherPaymentType <OthrPmtTp> contains the following **CompareOtherPaymentType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		307
	Value2 <Val2>	[0..1]	±		307

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.42.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PaymentType5Choice" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		910
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		910

6.4.1.2.4.3.2.4.42.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PaymentType5Choice" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		910
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		910

6.4.1.2.4.3.2.4.42.2 OtherPaymentAmount <OthrPmtAmt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment amounts are matching or not.

Impacted by: C16 "OneElementPresentRule"

OtherPaymentAmount <OthrPmtAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		308
	Value2 <Val2>	[0..1]	±		308

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.42.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.42.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.42.3 OtherPaymentDate <OthrPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment dates are matching or not.

Impacted by: [C43 "OneElementPresentRule"](#)

OtherPaymentDate <OthrPmtDt> contains the following elements (see ["CompareDate3"](#) on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.42.4 OtherPaymentPayer <OthrPmtPyer>

Presence: [0..1]

Definition: Specifies whether the information on the other payment payers are matching or not.

Impacted by: [C13 "OneElementPresentRule"](#)

OtherPaymentPayer <OthrPmtPyer> contains the following elements (see ["CompareOrganisationIdentification7"](#) on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		843
	Value2 <Val2>	[0..1]	±		843

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.42.5 OtherPaymentReceiver <OthrPmtRcvr>

Presence: [0..1]

Definition: Specifies whether the information on the other payment receivers are matching or not.

Impacted by: [C13 "OneElementPresentRule"](#)

OtherPaymentReceiver <OthrPmtRcvr> contains the following elements (see ["CompareOrganisationIdentification7"](#) on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		843
	Value2 <Val2>	[0..1]	±		843

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.43 InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcm1>	[1..1]	Rate		916

6.4.1.2.4.3.2.4.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "[SecuritiesTransactionPrice14Choice](#)" on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcml>	[1..1]	Rate		916

6.4.1.2.4.3.2.4.44 InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: [C52 "OneElementPresentRule"](#)

InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		311
	Value2 <Val2>	[0..1]	±		311

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.45 InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: [C53](#) "OneElementPresentRule"

InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		312
	Value2 <Val2>	[0..1]	CodeSet		313

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.45.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[Frequency13Code](#)" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.

CodeName	Name	Definition
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.45.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

**6.4.1.2.4.3.2.4.46 InterestFixedRateFirstLegPaymentFrequencyValue
<IntrstFxdRateFrstLegPmtFrqcyVal>***Presence:* [0..1]*Definition:* Specifies whether the information on the payment frequency values are matching or not.*Impacted by:* C54 "OneElementPresentRule"**InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>** contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.47 InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId> contains the following elements (see "CompareISINIdentifier4" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		841
	Value2 <Val2>	[0..1]	IdentifierSet		841

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.48 InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		314
	Value2 <Val2>	[0..1]	CodeSet		315

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.48.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.4.48.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.4.49 InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C57 "OneElementPresentRule"

InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		315
	Value2 <Val2>	[0..1]	Text		315

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.49.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 1090

6.4.1.2.4.3.2.4.49.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 1090

6.4.1.2.4.3.2.4.50 InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		316
	Value2 <Val2>	[0..1]	±		316

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.50.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.50.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.51 InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: [C53 "OneElementPresentRule"](#)

InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>
contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		317
	Value2 <Val2>	[0..1]	CodeSet		317

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.51.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.51.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.52 InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.53 InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		319
	Value2 <Val2>	[0..1]	CodeSet		319

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.53.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.53.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.54 InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>*Presence:* [0..1]*Definition:* Specifies whether the information on the reference period values are matching or not.*Impacted by:* C54 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.55 InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>*Presence:* [0..1]*Definition:* Specifies whether the information on the reset frequency units are matching or not.*Impacted by:* C53 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		320
	Value2 <Val2>	[0..1]	CodeSet		321

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.55.1 Value1 <Val1>*Presence:* [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.55.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.56 InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.57 InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C58 "OneElementPresentRule"

InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		322
	Value2 <Val2>	[0..1]	±		323

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.57.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <DcmI>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.57.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <DcmI>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.58 InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestRateFixedSecondLeg <IntrstRateFxdScndLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		323
	Value2 <Val2>	[0..1]	±		324

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.58.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcm1>	[1..1]	Rate		916

6.4.1.2.4.3.2.4.58.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcm1>	[1..1]	Rate		916

6.4.1.2.4.3.2.4.59 InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		324
	Value2 <Val2>	[0..1]	±		325

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.59.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.59.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.60 InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: [C53 "OneElementPresentRule"](#)

InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		325
	Value2 <Val2>	[0..1]	CodeSet		326

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.60.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[Frequency13Code](#)" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.60.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

**6.4.1.2.4.3.2.4.61 InterestFixedRateSecondLegPaymentFrequencyValue
<IntrstFxdRateScndLegPmtFrqcyVal>***Presence:* [0..1]*Definition:* Specifies whether the information on the payment frequency values are matching or not.*Impacted by:* C54 "OneElementPresentRule"

InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>
contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.62 InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId> contains the following elements (see "CompareISINIdentifier4" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		841
	Value2 <Val2>	[0..1]	IdentifierSet		841

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.63 InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		328
	Value2 <Val2>	[0..1]	CodeSet		328

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.63.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.4.63.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

6.4.1.2.4.3.2.4.64 InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C57 "OneElementPresentRule"

InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		328
	Value2 <Val2>	[0..1]	Text		328

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.64.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 1090

6.4.1.2.4.3.2.4.64.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 1090

6.4.1.2.4.3.2.4.65 InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		329
	Value2 <Val2>	[0..1]	±		329

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.65.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

6.4.1.2.4.3.2.4.65.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

**6.4.1.2.4.3.2.4.66 InterestFloatingRateSecondLegPaymentFrequencyUnit
<IntrstFltgRateScndLegPmtFrqcyUnit>***Presence:* [0..1]*Definition:* Specifies whether the information on the payment frequency units are matching or not.*Impacted by:* C53 "OneElementPresentRule"**InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>**
contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		330
	Value2 <Val2>	[0..1]	CodeSet		330

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.66.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.66.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.67 InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>
contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.68 InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>
contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		332
	Value2 <Val2>	[0..1]	CodeSet		332

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.68.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.68.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.69 InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>

Presence: [0..1]

Definition: Specifies whether the information on the reference period values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.70 InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>
contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		334
	Value2 <Val2>	[0..1]	CodeSet		334

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.70.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.70.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.71 InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.72 InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C58 "OneElementPresentRule"

InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		336
	Value2 <Val2>	[0..1]	±		336

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.72.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[SecuritiesTransactionPrice13Choice](#)" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <Dcml>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.72.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "[SecuritiesTransactionPrice13Choice](#)" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <Dcml>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.73 PackageSpread <PackgSprd>

Presence: [0..1]

Definition: Specifies whether the information on the package spreads are matching or not.

Impacted by: [C58 "OneElementPresentRule"](#)

PackageSpread <PackgSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		337
	Value2 <Val2>	[0..1]	±		337

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.73.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[SecuritiesTransactionPrice13Choice](#)" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <Dcml>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.73.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "[SecuritiesTransactionPrice13Choice](#)" on page 918 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <Dcml>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

6.4.1.2.4.3.2.4.74 CurrencyExchangeRate <CcyXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rates are matching or not.

Impacted by: [C59 "OneElementPresentRule"](#)

CurrencyExchangeRate <CcyXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.74.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 1088

6.4.1.2.4.3.2.4.74.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 1088

6.4.1.2.4.3.2.4.75 CurrencyForwardExchangeRate <CcyFwdXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the forward currency exchange rates are matching or not.

Impacted by: C59 "OneElementPresentRule"

CurrencyForwardExchangeRate <CcyFwdXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Rate		338
	Value2 <Val2>	[0..1]	Rate		338

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.75.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 1088

6.4.1.2.4.3.2.4.75.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 1088

6.4.1.2.4.3.2.4.76 CurrencyExchangeRateBasis <CcyXchgRateBsis>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rate basis are matching or not.

Impacted by: C60 "OneElementPresentRule"

CurrencyExchangeRateBasis <CcyXchgRateBsis> contains the following **CompareExchangeRateBasis1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		339
	Value2 <Val2>	[0..1]	±		339

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.76.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

6.4.1.2.4.3.2.4.76.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

6.4.1.2.4.3.2.4.77 Commodity <Cmmdty>*Presence:* [0..1]*Definition:* Specifies whether the information on the commodities are matching or not.*Impacted by:* C61 "OneElementPresentRule"**Commodity <Cmmdty>** contains the following elements (see "CompareCommodityAssetClass4" on page 807 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		807
	Value2 <Val2>	[0..1]	±		808

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.78 EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>*Presence:* [0..*]*Definition:* Specifies whether the information on the delivery points or zones are matching or not.*Impacted by:* C62 "OneElementPresentRule"**EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>** contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		340
	Value2 <Val2>	[0..1]	±		341

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.78.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

6.4.1.2.4.3.2.4.78.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

6.4.1.2.4.3.2.4.79 EnergyInterConnectionPoint <NrgyIntrCnnctnPt>

Presence: [0..1]

Definition: Specifies whether the information on the interconnection points are matching or not.

Impacted by: [C62 "OneElementPresentRule"](#)

EnergyInterConnectionPoint <NrgyIntrCnnctnPt> contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		341
	Value2 <Val2>	[0..1]	±		342

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

 /Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.79.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

6.4.1.2.4.3.2.4.79.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

6.4.1.2.4.3.2.4.80 EnergyLoadType <NrgyLdTp>

Presence: [0..1]

Definition: Specifies whether the information on the load types are matching or not.

Impacted by: C63 "[OneElementPresentRule](#)"

EnergyLoadType <NrgyLdTp> contains the following **CompareEnergyLoadType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		342
	Value2 <Val2>	[0..1]	CodeSet		343

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.80.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[EnergyLoadType1Code](#)" on page 1060

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.

CodeName	Name	Definition
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

6.4.1.2.4.3.2.4.80.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "EnergyLoadType1Code" on page 1060

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

6.4.1.2.4.3.2.4.81 DeliveryAttribute <DlvryAttr>*Presence:* [0..*]*Definition:* Attributes related to delivery of derivative contracts.*Impacted by:* C64 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **CompareEnergyDeliveryAttribute1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyDeliveryInterval <NrgyDlvryIntrvl>	[0..*]		C65	344
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345
	EnergyDate <NrgyDt>	[0..1]		C67	346
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346
	EnergyDuration <NrgyDrtn>	[0..1]		C68	347
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348
	EnergyWeekDay <NrgyWkDay>	[0..*]		C69	348
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	349
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	350
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	351
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352

Constraints

- **OneElementPresentRule**

At least one element must be present.

6.4.1.2.4.3.2.4.81.1 EnergyDeliveryInterval <NrgyDlvryIntrvl>

Presence: [0..*]

Definition: Specifies whether the information on the delivery intervals are matching or not.

Impacted by: C65 "OneElementPresentRule"

EnergyDeliveryInterval <NrgyDlvryIntrvl> contains the following **CompareTimePeriod2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±	C66	345
	Value2 <Val2>	[0..1]	±	C66	345

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C66 "OneElementPresentRule"

Value1 <Val1> contains the following elements (see "TimePeriod3" on page 792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[0..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		792

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /FromTime Must be present
 Or /ToTime Must be present

6.4.1.2.4.3.2.4.81.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C66 "OneElementPresentRule"

Value2 <Val2> contains the following elements (see "TimePeriod3" on page 792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[0..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		792

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /FromTime Must be present
 Or /ToTime Must be present

6.4.1.2.4.3.2.4.81.2 EnergyDate <NrgyDt>

Presence: [0..1]

Definition: Specifies whether the information on the delivery start date and end date are matching or not.

Impacted by: C67 "OneElementPresentRule"

EnergyDate <NrgyDt> contains the following **CompareDatePeriod2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		346
	Value2 <Val2>	[0..1]	±		346

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "DatePeriod4" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[0..1]	Date		788

6.4.1.2.4.3.2.4.81.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see ["DatePeriod4"](#) on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[0..1]	Date		788

6.4.1.2.4.3.2.4.81.3 EnergyDuration <NrgyDrtn>

Presence: [0..1]

Definition: Specifies whether the information on the energy durations are matching or not.

Impacted by: [C68 "OneElementPresentRule"](#)

EnergyDuration <NrgyDrtn> contains the following **CompareDurationType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		347
	Value2 <Val2>	[0..1]	CodeSet		348

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: ["DurationType1Code"](#) on page 1060

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOURL	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

6.4.1.2.4.3.2.4.81.3.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "DurationType1Code" on page 1060

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

6.4.1.2.4.3.2.4.81.4 EnergyWeekDay <NrgyWkDay>*Presence:* [0..*]*Definition:* Specifies whether the information on the week days are matching or not.*Impacted by:* C69 "OneElementPresentRule"**EnergyWeekDay <NrgyWkDay>** contains the following **CompareWeekDay1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		348
	Value2 <Val2>	[0..1]	CodeSet		349

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.4.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.*Datatype:* "WeekDay3Code" on page 1083

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

6.4.1.2.4.3.2.4.81.4.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "WeekDay3Code" on page 1083

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

6.4.1.2.4.3.2.4.81.5 EnergyDeliveryCapacity <NrgyDlvryCpcty>*Presence:* [0..1]*Definition:* Specifies whether the information on the delivery capacity are matching or not.

Impacted by: C29 "OneElementPresentRule"

EnergyDeliveryCapacity <NrgyDlvryCpcty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		350
	Value2 <Val2>	[0..1]	Quantity		350

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.81.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 1087

6.4.1.2.4.3.2.4.81.6 EnergyQuantityUnit <NrgyQtyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the energy quantity units are matching or not.

Impacted by: C70 "OneElementPresentRule"

EnergyQuantityUnit <NrgyQtyUnit> contains the following **CompareEnergyQuantityUnit1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		351
	Value2 <Val2>	[0..1]	±		351

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		919
Or}	Proprietary <Prtry>	[1..1]	Text		920

6.4.1.2.4.3.2.4.81.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		919
Or}	Proprietary <Prtry>	[1..1]	Text		920

6.4.1.2.4.3.2.4.81.7 EnergyPriceTimeIntervalQuantity <NrgyPricTmlIntrvlQty>

Presence: [0..1]

Definition: Specifies whether the information on the price time interval quantity are matching or not.

Impacted by: C16 "OneElementPresentRule"

EnergyPriceTimeIntervalQuantity <NrgyPricTmlIntrvlQty> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		352
	Value2 <Val2>	[0..1]	±		352

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.81.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.81.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

6.4.1.2.4.3.2.4.82 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether the information on the option types are matching or not.

Impacted by: C71 "OneElementPresentRule"

OptionType <OptnTp> contains the following **CompareOptionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		352
	Value2 <Val2>	[0..1]	CodeSet		353

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.82.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionType2Code" on page 1073

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.

6.4.1.2.4.3.2.4.82.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "OptionType2Code" on page 1073

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.

6.4.1.2.4.3.2.4.83 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..*]

Definition: Specifies whether the information on the exercise styles are matching or not.

Impacted by: C72 "OneElementPresentRule"

OptionExerciseStyle <OptnExrcStyle> contains the following **CompareOptionStyle1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		353
	Value2 <Val2>	[0..1]	CodeSet		354

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
/Value1 Must be present
Or /Value2 Must be present

6.4.1.2.4.3.2.4.83.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionStyle6Code" on page 1073

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, 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.
AMER	American	Option can be exercised before or on expiry date.

6.4.1.2.4.3.2.4.83.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "OptionStyle6Code" on page 1073

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, 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.
AMER	American	Option can be exercised before or on expiry date.

6.4.1.2.4.3.2.4.84 OptionStrikePrice <OptnStrkPric>*Presence:* [0..1]*Definition:* Specifies whether the information on the strike prices are matching or not.*Impacted by:* C73 "OneElementPresentRule"**OptionStrikePrice <OptnStrkPric>** contains the following elements (see "CompareUnitPrice4" on page 835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		836
	Value2 <Val2>	[0..1]	±		836

Constraints

- OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.85 OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.86 OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.87 OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the strike price in effect on associated effective dates are matching or not.

Impacted by: C73 "OneElementPresentRule"

OptionStrikePriceScheduleAmount <OptnStrkPricSchdIAmt> contains the following elements (see "CompareUnitPrice4" on page 835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		836
	Value2 <Val2>	[0..1]	±		836

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.88 OptionPremiumAmount <OptnPrmAmt>

Presence: [0..1]

Definition: Specifies whether the information on the premium amounts are matching or not.

Impacted by: C74 "OneElementPresentRule"

OptionPremiumAmount <OptnPrmAmt> contains the following **CompareActiveOrHistoricCurrencyAndAmount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Amount	C1, C5	356
	Value2 <Val2>	[0..1]	Amount	C1, C5	357

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.88.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

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.

6.4.1.2.4.3.2.4.88.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

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.

6.4.1.2.4.3.2.4.89 OptionPremiumPaymentDate <OptnPrmPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the premium payment dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionPremiumPaymentDate <OptnPrmPmtDt> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.90 OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: Specifies whether the information on the maturity date of the underlying are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg> contains the following elements (see "CompareDate3" on page 843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.91 CreditSeniority <CdtSnrty>

Presence: [0..1]

Definition: Specifies whether the information on the credit seniority are matching or not.

Impacted by: C75 "OneElementPresentRule"

CreditSeniority <CdtSnrty> contains the following **CompareSeniorityType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		358
	Value2 <Val2>	[0..1]	CodeSet		359

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.91.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DebtInstrumentSeniorityType2Code" on page 1058

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.
OTHR	Other	Other type of debts.

6.4.1.2.4.3.2.4.91.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "DebtInstrumentSeniorityType2Code" on page 1058

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.
OTHR	Other	Other type of debts.

6.4.1.2.4.3.2.4.92 CreditReferenceParty <CdtRefPty>*Presence:* [0..1]*Definition:* Specifies whether the information on the credit reference parties are matching or not.*Impacted by:* C76 "OneElementPresentRule"**CreditReferenceParty <CdtRefPty>** contains the following **CompareReferenceParty1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		359
	Value2 <Val2>	[0..1]	±		360

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.92.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[DerivativePartyIdentification1Choice](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	909
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		909
Or}	LEI <LEI>	[1..1]	IdentifierSet		909

6.4.1.2.4.3.2.4.92.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[DerivativePartyIdentification1Choice](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	909
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		909
Or}	LEI <LEI>	[1..1]	IdentifierSet		909

6.4.1.2.4.3.2.4.93 CreditSeries <CdtSrs>

Presence: [0..1]

Definition: Specifies whether the information on the credit series are matching or not.

Impacted by: [C77 "OneElementPresentRule"](#)

CreditSeries <CdtSrs> contains the following **CompareNumber7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		360
	Value2 <Val2>	[0..1]	Quantity		361

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.93.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[Number](#)" on page 1088

6.4.1.2.4.3.2.4.93.2 Value2 <Val2>*Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "Number" on page 1088**6.4.1.2.4.3.2.4.94 CreditVersion <CdtVrsn>***Presence:* [0..1]*Definition:* Specifies whether the information on the credit versions are matching or not.*Impacted by:* C77 "OneElementPresentRule"**CreditVersion <CdtVrsn>** contains the following **CompareNumber7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity		361
	Value2 <Val2>	[0..1]	Quantity		361

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

6.4.1.2.4.3.2.4.94.1 Value1 <Val1>*Presence:* [0..1]*Definition:* Information for the first side of the transaction.*Datatype:* "Number" on page 1088**6.4.1.2.4.3.2.4.94.2 Value2 <Val2>***Presence:* [0..1]*Definition:* Information for the second side of the transaction.*Datatype:* "Number" on page 1088**6.4.1.2.4.3.2.4.95 CreditIndexFactor <CdtIndxFctr>***Presence:* [0..1]*Definition:* Specifies whether the information on the index factors are matching or not.*Impacted by:* C78 "OneElementPresentRule"

CreditIndexFactor <CdtIndxFctr> contains the following elements (see "[ComparePercentageRate3](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Rate		839
	Value2 <Val2>	[0..1]	Rate		839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.96 CreditTranche <CdtTrch>

Presence: [0..1]

Definition: Specifies whether the information on the credit tranches are matching or not.

Impacted by: [C79 "OneElementPresentRule"](#)

CreditTranche <CdtTrch> contains the following **CompareTrancheIndicator1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		362
	Value2 <Val2>	[0..1]	±		363

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

6.4.1.2.4.3.2.4.96.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TrancheIndicator3Choice" on page 885 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranched <Trnchd>	[1..1]		C38	885
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886
Or}	Untranched <Utrnchd>	[1..1]	CodeSet		886

6.4.1.2.4.3.2.4.96.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TrancheIndicator3Choice" on page 885 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranched <Trnchd>	[1..1]		C38	885
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886
Or}	Untranched <Utrnchd>	[1..1]	CodeSet		886

6.4.1.2.4.3.2.4.97 Level <Lvl>

Presence: [0..1]

Definition: Specifies whether the information on the levels are matching or not.

Level <Lvl> contains the following elements (see "CompareReportingLevelType2" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		838
	Value2 <Val2>	[0..1]	CodeSet		838

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C81 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.092.001.03**

DerivativesTradeRejectionStatisticalReportV03

7.1 **MessageDefinition Functionality**

The DerivativesTradeRejectionStatisticalReport message is sent by the trade repository (TR) to the report submitting entity, identifying the transactions rejected and the reasons for a rejection.

Outline

The DerivativesTradeRejectionStatisticalReportV03 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RejectionStatistics

Detailed information on rejections of derivative transactions.

B. SupplementaryData

Additional information that cannot 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> <DerivsTradRjctnSttstclRpt>	[1..1]			
	RejectionStatistics <RjctnSttstcs>	[1..1]			368
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Report <Rpt>	[1..1]			370
	ReferenceDate <RefDt>	[1..1]	Date		372
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		372
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		372
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		372
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		372
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		373
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		373
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		373
	RejectionStatistics <RjctnSttstcs>	[1..*]			373
	CounterpartyIdentification <CtrPtyId>	[1..1]		C3	376
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		376
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		376
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		377
	ReportStatistics <RptSttstcs>	[1..1]			377
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		377
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		377
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		378
	NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>	[0..*]	±		378
	DerivativeStatistics <DerivSttstcs>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	DetailedStatistics <DtldSttstcs>	[1..1]			379
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionsRejectionsReason <TxsRjctnsRsn>	[0..*]			381
	TransactionIdentification <TxId>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			386
{Or	Portfolio <Prtlf>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388
	SupplementaryData <SplmtryData>	[0..*]	±	C6	388

7.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 OneElementPresentRule

At least one element must be present.

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 RejectionStatistics <RjctnSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections of derivative transactions.

RejectionStatistics <RjctnSttstcs> contains one of the following
StatisticsPerCounterparty17Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		370
Or}	Report <Rpt>	[1..1]			370
	ReferenceDate <RefDt>	[1..1]	Date		372
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		372
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		372
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		372
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		372
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		373
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		373
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		373
	RejectionStatistics <RjctnSttstcs>	[1..*]			373
	CounterpartyIdentification <CtrPtyId>	[1..1]		C3	376
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		376
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		376
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		377
	ReportStatistics <RptSttstcs>	[1..1]			377
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		377
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		377
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		378
	NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>	[0..*]	±		378
	DerivativeStatistics <DerivSttstcs>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	DetailedStatistics <DtldSttstcs>	[1..1]			379
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionsRejectionsReason <TxsRjctnsRsn>	[0..*]			381
	TransactionIdentification <TxId>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniqueIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			386
{Or	Portfolio <Prftl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

7.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following DetailedStatisticsPerCounterparty18 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		372
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		372
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		372
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		372
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Text		372
	TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>	[1..1]	±		373
	TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>	[1..1]	±		373
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		373
	RejectionStatistics <RjctnSttstcs>	[1..*]			373
	CounterpartyIdentification <CtrPtyld>	[1..1]		C3	376
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		376
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		376
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		377
	ReportStatistics <RptSttstcs>	[1..1]			377
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		377
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		377
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		378
	NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>	[0..*]	±		378
	DerivativeStatistics <DerivSttstcs>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	DetailedStatistics <DtldSttstcs>	[1..1]			379
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381
	TransactionsRejectionsReason <TxsRjctnsRsn>	[0..*]			381
	TransactionIdentification <Txld>	[1..1]		C4	382

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrflCd>	[0..1]			386
{Or	Portfolio <Prfl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.2.1 ReferenceDate <RefDt>*Presence:* [1..1]*Definition:* Reference date for statistics collection.*Datatype:* "ISODate" on page 1083**7.4.1.2.2 TotalNumberOfReports <TtINbOfRpts>***Presence:* [1..1]*Definition:* Total number of reports sent or received.*Datatype:* "Max15NumericText" on page 1089**7.4.1.2.3 TotalNumberOfReportsAccepted <TtINbOfRptsAccptd>***Presence:* [1..1]*Definition:* Total number of reports accepted.*Datatype:* "Max15NumericText" on page 1089**7.4.1.2.4 TotalNumberOfReportsRejected <TtINbOfRptsRjctd>***Presence:* [1..1]*Definition:* Total number of reports rejected.*Datatype:* "Max15NumericText" on page 1089**7.4.1.2.5 TotalNumberOfTransactions <TtINbOfTxs>***Presence:* [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 1089

7.4.1.2.6 TotalNumberOfTransactionsAccepted <TtlNbOfTxSAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

TotalNumberOfTransactionsAccepted <TtlNbOfTxSAccptd> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.7 TotalNumberOfTransactionsRejected <TtlNbOfTxSRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

TotalNumberOfTransactionsRejected <TtlNbOfTxSRjctd> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.8 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [0..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

TotalCorrectedRejections <TtlCrrctdRjctns> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.9 RejectionStatistics <RjctnSttstcs>

Presence: [1..*]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass validations.

RejectionStatistics <RjctnSttstcs> contains the following **RejectionStatistics8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]		C3	376
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		376
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		376
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		377
	ReportStatistics <RptSttstcs>	[1..1]			377
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		377
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		377
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		378
	NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>	[0..*]	±		378
	DerivativeStatistics <DerivSttstcs>	[1..1]			378
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	DetailedStatistics <DtlDSttstcs>	[1..1]			379
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381
	TransactionsRejectionsReason <TxRjctnsRsn>	[0..*]			381
	TransactionIdentification <TxId>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			386
{Or	Portfolio <Prtlf>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		387

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.2.9.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C3 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		376
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		376
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		377

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ReportingCounterparty Must be present

Or /ReportSubmittingEntity Must be present

Or /EntityResponsibleForReport Must be present

7.4.1.2.9.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

7.4.1.2.9.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

7.4.1.2.9.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

7.4.1.2.9.2 ReportStatistics <RptSttstcs>

Presence: [1..1]

Definition: Information about accepted and rejected reports and the reasons of rejection.

ReportStatistics <RptSttstcs> contains the following **DetailedReportStatistics6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfReports <TtlNbOfRpts>	[1..1]	Text		377
	TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>	[1..1]	Text		377
	TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>	[1..1]	Text		378
	NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>	[0..*]	±		378

7.4.1.2.9.2.1 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 1089

7.4.1.2.9.2.2 TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>

Presence: [1..1]

Definition: Total number of reports accepted.

Datatype: "Max15NumericText" on page 1089

7.4.1.2.9.2.3 TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>

Presence: [1..1]

Definition: Total number of reports rejected.

Datatype: "Max15NumericText" on page 1089

7.4.1.2.9.2.4 NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>

Presence: [0..*]

Definition: Number of reports rejected per error code.

NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr> contains the following elements (see "NumberOfTransactionsPerValidationRule6" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DetailedNumber <DtldNb>	[1..1]	Text		802
	ReportStatus <RptSts>	[1..*]	±		802

7.4.1.2.9.3 DerivativeStatistics <DerivSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

DerivativeStatistics <DerivSttstcs> contains one of the following
DetailedTransactionStatistics6Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		379
Or}	DetailedStatistics <DtldSttstcs>	[1..1]			379
	TotalNumberOfTransactions <TtlNbOfTxs>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381
	TransactionsRejectionsReason <TxsRjctnsRsn>	[0..*]			381
	TransactionIdentification <TxId>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			386
{Or	Portfolio <Prtl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.2.9.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

7.4.1.2.9.3.2 DetailedStatistics <DtldSttstcs>

Presence: [1..1]

Definition: Information about number of transactions accepted and rejected and the reasons of the rejections.

DetailedStatistics <DtldSttstcs> contains the following **DetailedTransactionStatistics29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactions <TtlNbOfTx>	[1..1]	Text		380
	TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>	[1..1]	±		380
	TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>	[1..1]	±		381
	TotalCorrectedRejections <TtlCrrctdRjctns>	[0..1]	±		381
	TransactionsRejectionsReason <TxRjctnsRsn>	[0..*]			381
	TransactionIdentification <TxId>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			386
{Or	Portfolio <Prftl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.2.9.3.2.1 TotalNumberOfTransactions <TtlNbOfTx>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 1089

7.4.1.2.9.3.2.2 TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

TotalNumberOfTransactionsAccepted <TtlNbOfTxAccptd> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.9.3.2.3 TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

TotalNumberOfTransactionsRejected <TtlNbOfTxRjctd> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.9.3.2.4 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [0..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

TotalCorrectedRejections <TtlCrrctdRjctns> contains the following elements (see "StatisticsPerActionType1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

7.4.1.2.9.3.2.5 TransactionsRejectionsReason <TxRjctnsRsn>

Presence: [0..*]

Definition: Details on transactions rejected per error code.

TransactionsRejectionsReason <TxsrjctnsRsn> contains the following **RejectionReason71** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]		C4	382
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniqueIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			386
{Or	Portfolio <Prtl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		387
	Status <Sts>	[1..1]	CodeSet		387
	DetailedValidationRule <DtldVldtnRule>	[0..*]	±		388

7.4.1.2.9.3.2.5.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C4 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		383
	ActionType <ActnTp>	[0..1]	CodeSet		383
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		384
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		384
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		385
	OtherCounterparty <OthrCtrPty>	[0..1]	±		385
	UniquelIdentifier <Unqldr>	[0..1]	±		386
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	386
	CollateralPortfolioCode <CollPrflCd>	[0..1]			386
{Or	Portfolio <Prfl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		387

Constraints

- **OneElementPresentRule**

At least one element must be present.

7.4.1.2.9.3.2.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

7.4.1.2.9.3.2.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

CodeName	Name	Definition
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

7.4.1.2.9.3.2.5.1.3 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**7.4.1.2.9.3.2.5.1.4 DerivativeEventType <DerivEvtTp>***Presence:* [0..1]*Definition:* Classification of derivative event type.*Datatype:* "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.

CodeName	Name	Definition
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

7.4.1.2.9.3.2.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

7.4.1.2.9.3.2.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

7.4.1.2.9.3.2.5.1.7 UniqueIdentifier <Unqldr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <Unqldr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

7.4.1.2.9.3.2.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C5 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

7.4.1.2.9.3.2.5.1.9 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		387
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		387

7.4.1.2.9.3.2.5.1.9.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "[PortfolioCode3Choice](#)" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

7.4.1.2.9.3.2.5.1.9.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

7.4.1.2.9.3.2.5.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "[ReportingMessageStatus2Code](#)" on page 1078

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.

CodeName	Name	Definition
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

7.4.1.2.9.3.2.5.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..*]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "[GenericValidationRuleIdentification1](#)" on page 897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		897
	Description <Desc>	[0..1]	Text		897
	SchemeName <SchmeNm>	[0..1]	±		898
	Issuer <Issr>	[0..1]	Text		898

7.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.106.001.01 DerivativesTradeWarningsReportV01

8.1 MessageDefinition Functionality

The DerivativesTradeWarningsReport is sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeWarningsReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. WarningsStatistics

Detailed information on missing valuations of outstanding derivatives, missing margin information of outstanding derivatives, as well as on abnormal values reported in the fields.

B. SupplementaryData

Additional information that cannot 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> <DerivsTradWrngsRpt>	[1..1]			
	WarningsStatistics <WrngsSttstcs>	[1..1]			395
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Report <Rpt>	[1..1]			400
	ReferenceDate <RefDt>	[1..1]	Date		404
	MissingValuation <MssngValtn>	[1..1]			404
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Report <Rpt>	[1..1]			406
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		407
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		408
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		408
	Warnings <Wrngs>	[1..*]			408
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniqueIdentifier <Unqldr>	[0..1]	±		416

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			416
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418
	MissingMarginInformation <MssngMrgnInf>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		420
Or}	Report <Rpt>	[1..1]			420
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		421
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		422
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		422
	Warnings <Wrngs>	[1..*]			422
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniquelIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			430
{Or	Portfolio <Prftl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431
	AbnormalValues <AbnrmVals>	[1..1]			431
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Report <Rpt>	[1..1]			433
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		435
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		435
	Warnings <Wrngs>	[1..*]			435
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			445
{Or	Portfolio <Prftl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455
	SupplementaryData <SplmtryData>	[0..*]	±	C16	455

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 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 SupplementaryDataRule

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 WarningsStatistics <WrnnngsSttstcs>

Presence: [1..1]

Definition: Detailed information on missing valuations of outstanding derivatives, missing margin information of outstanding derivatives, as well as on abnormal values reported in the fields.

WarningsStatistics <WrngsSttstcs> contains one of the following
StatisticsPerCounterparty16Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		399
Or}	Report <Rpt>	[1..1]			400
	ReferenceDate <RefDt>	[1..1]	Date		404
	MissingValuation <MssngValtn>	[1..1]			404
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Report <Rpt>	[1..1]			406
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		407
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		408
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		408
	Warnings <Wrngs>	[1..*]			408
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniquelIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			416
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418
	MissingMarginInformation <MssngMrgnInf>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		420
Or}	Report <Rpt>	[1..1]			420
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		421
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		422
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		422
	Warnings <Wrngs>	[1..*]			422
	CounterpartyIdentification <CtrPtyld>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <Txld>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdld>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniqueIdentifier <Unqldr>	[0..1]	±		429

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			430
{Or	Portfolio <Prftl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431
	AbnormalValues <AbnrmVals>	[1..1]			431
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Report <Rpt>	[1..1]			433
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		435
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		435
	Warnings <Wrngs>	[1..*]			435
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			445
{Or	Portfolio <Prftl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		446

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following DetailedStatisticsPerCounterparty17 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		404
	MissingValuation <MssngValtn>	[1..1]			404
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Report <Rpt>	[1..1]			406
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		407
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		408
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		408
	Warnings <Wrngs>	[1..*]			408
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniqueIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			416
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418
	MissingMarginInformation <MssngMrgnInf>	[1..1]			418
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		420
Or}	Report <Rpt>	[1..1]			420
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		421
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		422
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		422
	Warnings <Wrngs>	[1..*]			422
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniqueIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			430
{Or	Portfolio <Prftl>	[1..1]	±		430

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431
	AbnormalValues <AbnrmVals>	[1..1]			431
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Report <Rpt>	[1..1]			433
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		435
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		435
	Warnings <Wrngs>	[1..*]			435
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			445
{Or	Portfolio <Prftl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 1083

8.4.1.2.2 MissingValuation <MssngValtn>

Presence: [1..1]

Definition: Detailed information of outstanding derivatives for which the valuation was not reported or the valuation reported is more than fourteen calendar days earlier than the date for which the report was generated shall be included in the report of missing valuations at the end of the day.

MissingValuation <MssngValtn> contains one of the following
DetailedMissingValuationsStatistics4Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		406
Or}	Report <Rpt>	[1..1]			406
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		407
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		408
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		408
	Warnings <Wrngs>	[1..*]			408
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmtgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniquelIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			416
{Or	Portfolio <Prtlf>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418

8.4.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.2.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following DetailedTransactionStatistics27 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		407
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		408
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		408
	Warnings <Wrngs>	[1..*]			408
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniquelIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			416
{Or	Portfolio <Prtl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418

8.4.1.2.2.2.1 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 1088

8.4.1.2.2.2.2 NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives for which valuation amount was never reported.

Datatype: "Number" on page 1088

8.4.1.2.2.2.3 NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated valuation.

Datatype: "Number" on page 1088

8.4.1.2.2.2.4 Warnings <Wrnngs>

Presence: [1..*]

Definition: Details of outstanding derivatives for which the valuation was not reported or the valuation reported is more than fourteen calendar days earlier than the date for which the report was generated shall be included in the report of missing valuations at the end of the day.

Warnings <Wrngs> contains the following **MissingValuationsData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	409
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>	[1..1]	Quantity		411
	NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>	[1..1]	Quantity		411
	TransactionDetails <TxDtls>	[0..*]			411
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniqueIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			416
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418

8.4.1.2.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		410
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		410
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		410

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ReportingCounterparty Must be present

Or /ReportSubmittingEntity Must be present

Or /EntityResponsibleForReport Must be present

8.4.1.2.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.2.4.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.2.4.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.2.4.2 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 1088

8.4.1.2.2.4.3 NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives for which valuation amount was never reported.

Datatype: "Number" on page 1088

8.4.1.2.2.4.4 NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated valuation.

Datatype: "Number" on page 1088

8.4.1.2.2.4.5 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of missing valuations per transaction.

TransactionDetails <TxDtIs> contains the following **MissingValuationsTransactionData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]		C8	412
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniqueIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			416
{Or	Portfolio <Prtlf>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		417
	ValuationAmount <ValtnAmt>	[0..1]	±		417
	ValuationTimeStamp <ValtnTmStmp>	[0..1]	±		418

8.4.1.2.2.4.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		413
	ActionType <ActnTp>	[0..1]	CodeSet		413
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		414
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		414
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		415
	OtherCounterparty <OthrCtrPty>	[0..1]	±		415
	UniquelIdentifier <Unqldr>	[0..1]	±		416
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	416
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			416
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417

Constraints

- **OneElementPresentRule**

At least one element must be present.

8.4.1.2.2.4.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

8.4.1.2.2.4.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

CodeName	Name	Definition
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.2.4.5.1.3 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**8.4.1.2.2.4.5.1.4 DerivativeEventType <DerivEvtTp>***Presence:* [0..1]*Definition:* Classification of derivative event type.*Datatype:* "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.

CodeName	Name	Definition
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.2.4.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

8.4.1.2.2.4.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

8.4.1.2.2.4.5.1.7 UniqueIdentifier <Unqldr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <Unqldr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

8.4.1.2.2.4.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

8.4.1.2.2.4.5.1.9 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		417
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		417

8.4.1.2.2.4.5.1.9.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "[PortfolioCode3Choice](#)" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

8.4.1.2.2.4.5.1.9.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

8.4.1.2.2.4.5.2 ValuationAmount <ValtnAmt>

Presence: [0..1]

Definition: Mark-to-market valuation of the contract, or mark-to-model valuation

ValuationAmount <ValtnAmt> contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

8.4.1.2.2.4.5.3 ValuationTimeStamp <ValtnTmStmp>

Presence: [0..1]

Definition: Date and time of the valuation.

ValuationTimeStamp <ValtnTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

8.4.1.2.3 MissingMarginInformation <MssngMrgnInf>

Presence: [1..1]

Definition: Detailed information of the outstanding derivatives for which no margin information has been reported, or the margin information that was reported is dated more than fourteen calendar days earlier than the day.

MissingMarginInformation <MssngMrgnInf> contains one of the following
DetailedMissingMarginInformationStatistics4Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		420
Or}	Report <Rpt>	[1..1]			420
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		421
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		422
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		422
	Warnings <Wrngs>	[1..*]			422
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmtgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniquelIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			430
{Or	Portfolio <Prtlf>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431

8.4.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.3.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following DetailedTransactionStatistics26 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		421
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		422
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		422
	Warnings <Wrngs>	[1..*]			422
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniquelIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			430
{Or	Portfolio <Prtl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431

8.4.1.2.3.2.1 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 1088

**8.4.1.2.3.2.2 NumberOfOutstandingDerivativesWithNoMarginInformation
<NbOfOutsdngDerivsWthNoMrgnInf>**

Presence: [1..1]

Definition: Number of outstanding derivatives with no margin information.

Datatype: "Number" on page 1088

**8.4.1.2.3.2.3 NumberOfOutstandingDerivativesWithOutdatedMarginInformation
<NbOfOutsdngDerivsWthOutdtdMrgnInf>**

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated margin information.

Datatype: "Number" on page 1088

8.4.1.2.3.2.4 Warnings <Wrngs>

Presence: [1..*]

Definition: Details of the outstanding derivatives for which no margin information has been reported, or the margin information that was reported is dated more than fourteen calendar days earlier than the day.

Warnings <Wrngs> contains the following **MissingMarginData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	423
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424
	NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>	[1..1]	Quantity		425
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>	[1..1]	Quantity		425
	TransactionDetails <TxDtls>	[0..*]			425
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniqueIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			430
{Or	Portfolio <Prftl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431

8.4.1.2.3.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		424
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		424
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		424

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ReportingCounterparty Must be present

Or /ReportSubmittingEntity Must be present

Or /EntityResponsibleForReport Must be present

8.4.1.2.3.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.3.2.4.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.3.2.4.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.3.2.4.2 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 1088

8.4.1.2.3.2.4.3 NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with no margin information.

Datatype: "Number" on page 1088

8.4.1.2.3.2.4.4 NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated margin information.

Datatype: "Number" on page 1088

8.4.1.2.3.2.4.5 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of missing margins per transaction.

TransactionDetails <TxDtIs> contains the following **MissingMarginTransactionData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]		C8	426
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniqueIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrflCd>	[0..1]			430
{Or	Portfolio <Prfl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		431
	CollateralTimeStamp <CollTmStmp>	[0..1]	DateTime		431

8.4.1.2.3.2.4.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		427
	ActionType <ActnTp>	[0..1]	CodeSet		427
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		428
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		428
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		429
	OtherCounterparty <OthrCtrPty>	[0..1]	±		429
	UniqueIdentifier <Unqldr>	[0..1]	±		429
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	430
	CollateralPortfolioCode <CollPrflCd>	[0..1]			430
{Or	Portfolio <Prfl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		431

Constraints

- **OneElementPresentRule**

At least one element must be present.

8.4.1.2.3.2.4.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

8.4.1.2.3.2.4.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

CodeName	Name	Definition
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.3.2.4.5.1.3 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**8.4.1.2.3.2.4.5.1.4 DerivativeEventType <DerivEvtTp>***Presence:* [0..1]*Definition:* Classification of derivative event type.*Datatype:* "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.

CodeName	Name	Definition
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.3.2.4.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

8.4.1.2.3.2.4.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

8.4.1.2.3.2.4.5.1.7 UniqueIdentifier <Unqldr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <Unqldr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

8.4.1.2.3.2.4.5.1.8 MasterAgreement <MstrAgrmt>*Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

8.4.1.2.3.2.4.5.1.9 CollateralPortfolioCode <CollPrftlCd>*Presence:* [0..1]*Definition:* Unique codes identifying the portfolio.**CollateralPortfolioCode <CollPrftlCd>** contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		430
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		431

8.4.1.2.3.2.4.5.1.9.1 Portfolio <Prftl>*Presence:* [1..1]*Definition:* Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "[PortfolioCode3Choice](#)" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

8.4.1.2.3.2.4.5.1.9.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

8.4.1.2.3.2.4.5.2 CollateralTimeStamp <CollTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "[ISODatetime](#)" on page 1084

8.4.1.2.4 AbnormalValues <AbnrmVals>

Presence: [1..1]

Definition: Detailed information of the derivatives that were received on the day of generation of the report with action type 'New', 'Position component', 'Modification' or 'Correction' whose notional amount is greater than a threshold for that class of derivatives.

AbnormalValues <AbnrmVals> contains one of the following
DetailedAbnormalValuesStatistics4Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		433
Or}	Report <Rpt>	[1..1]			433
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		435
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWithOtlrs>	[1..1]	Quantity		435
	Warnings <Wrngs>	[1..*]			435
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWithOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			445
{Or	Portfolio <Prtlf>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.4.1 DataSetAction <DataSetActn>*Presence:* [1..1]*Definition:* Specifies the type of report activity for a specific reporting period.*Datatype:* "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.4.2 Report <Rpt>*Presence:* [1..1]*Definition:* Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following DetailedTransactionStatistics28 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		435
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		435
	Warnings <Wrngs>	[1..*]			435
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			445
{Or	Portfolio <Prtlf>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.4.2.1 NumberOfDerivativesReported <NbOfDerivsRptd>*Presence:* [1..1]*Definition:* Number of reported derivatives.*Datatype:* "Number" on page 1088**8.4.1.2.4.2.2 NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>***Presence:* [1..1]*Definition:* Number of reported derivatives with outliers.*Datatype:* "Number" on page 1088**8.4.1.2.4.2.3 Warnings <Wrngs>***Presence:* [1..*]*Definition:* Details of abnormal values.

Warnings <Wrngs> contains the following **AbnormalValuesData4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]		C7	437
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		438
	NumberOfDerivativesReported <NbOfDerivsRptd>	[1..1]	Quantity		438
	NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWithOtlrs>	[1..1]	Quantity		438
	TransactionDetails <TxDtls>	[0..*]			439
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			445
{Or	Portfolio <Prftl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.4.2.3.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[0..1]	±		437
	ReportSubmittingEntity <RptSubmitgNtty>	[0..1]	±		438
	EntityResponsibleForReport <NttyRsponsblForRpt>	[0..1]	±		438

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ReportingCounterparty Must be present

Or /ReportSubmittingEntity Must be present

Or /EntityResponsibleForReport Must be present

8.4.1.2.4.2.3.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.4.2.3.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.4.2.3.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

8.4.1.2.4.2.3.2 NumberOfDerivativesReported <NbOfDerivsRptd>

Presence: [1..1]

Definition: Number of reported derivatives.

Datatype: "Number" on page 1088

8.4.1.2.4.2.3.3 NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>

Presence: [1..1]

Definition: Number of reported derivatives with outliers.

Datatype: "Number" on page 1088

8.4.1.2.4.2.3.4 TransactionDetails <TxDtIs>

Presence: [0..*]

Definition: Details on abnormal values per transaction.

TransactionDetails <TxDtIs> contains the following AbnormalValuesTransactionData2 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]		C8	441
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniquelIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrflCd>	[0..1]			445
{Or	Portfolio <Prfl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		446
	NotionalAmount <NtnlAmt>	[0..1]		C10	446
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447
	NotionalQuantity <NtnlQty>	[0..1]		C13	447
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <DtIs>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <DtIs>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.4.2.3.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		441
	ActionType <ActnTp>	[0..1]	CodeSet		442
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		442
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		442
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		443
	OtherCounterparty <OthrCtrPty>	[0..1]	±		444
	UniqueIdentifier <Unqldr>	[0..1]	±		444
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	444
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			445
{Or	Portfolio <Prtl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		446

Constraints

- **OneElementPresentRule**

At least one element must be present.

8.4.1.2.4.2.3.4.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

8.4.1.2.4.2.3.4.1.2 ActionType <ActnTp>*Presence:* [0..1]*Definition:* Indication of the action type of the transaction.*Datatype:* "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.4.2.3.4.1.3 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**8.4.1.2.4.2.3.4.1.4 DerivativeEventType <DerivEvtTp>***Presence:* [0..1]*Definition:* Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.4.2.3.4.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>*Presence:* [0..1]*Definition:* Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

8.4.1.2.4.2.3.4.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

8.4.1.2.4.2.3.4.1.7 UniqueIdentifier <Unqldr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <Unqldr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

8.4.1.2.4.2.3.4.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "[MasterAgreement8](#)" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

8.4.1.2.4.2.3.4.1.9 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		445
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		446

8.4.1.2.4.2.3.4.1.9.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "[PortfolioCode3Choice](#)" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

8.4.1.2.4.2.3.4.1.9.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

8.4.1.2.4.2.3.4.2 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Impacted by: [C10 "OneElementPresentRule"](#)

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±	C11	446
	SecondLeg <ScndLeg>	[0..1]	±	C12	447

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /FirstLeg Must be present
 Or /SecondLeg Must be present

8.4.1.2.4.2.3.4.2.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: [C11 "OneElementPresentRule"](#)

FirstLeg <FrstLeg> contains the following elements (see "NotionalAmount5" on page 732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		732
	SchedulePeriod <SchdlPrd>	[0..*]	±		733

Constraints

- **OneElementPresentRule**

At least one element must be present.

```
Following Must be True
  /Amount Must be present
Or    /SchedulePeriod[*] Must be present
```

8.4.1.2.4.2.3.4.2.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C12 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following elements (see "NotionalAmount6" on page 731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

```
Following Must be True
  /Amount Must be present
Or    /SchedulePeriod[*] Must be present
Or    /Currency Must be present
```

8.4.1.2.4.2.3.4.3 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C13 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]		C14	448
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451
	SecondLeg <ScndLeg>	[0..1]		C14	452
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.4.1.2.4.2.3.4.3.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C14 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		449
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		449
	Details <Dtls>	[0..1]			449
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

8.4.1.2.4.2.3.4.3.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

8.4.1.2.4.2.3.4.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

8.4.1.2.4.2.3.4.3.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <DtIs> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		450
Or}	Term <Term>	[1..1]		C15	450
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451

8.4.1.2.4.2.3.4.3.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "[Schedule10](#)" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

8.4.1.2.4.2.3.4.3.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C15 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		451
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		451
	Value <Val>	[0..1]	Quantity	C6	451
	TimeUnit <TmUnit>	[0..1]	CodeSet		451

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Quantity Must be present
 Or /UnitOfMeasure Must be present
 Or /Value Must be present
 Or /TimeUnit Must be present

8.4.1.2.4.2.3.4.3.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

8.4.1.2.4.2.3.4.3.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

8.4.1.2.4.2.3.4.3.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.4.1.2.4.2.3.4.3.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.4.1.2.4.2.3.4.3.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C14 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		452
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		453
	Details <Dtls>	[0..1]			453
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

8.4.1.2.4.2.3.4.3.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

8.4.1.2.4.2.3.4.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

8.4.1.2.4.2.3.4.3.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		453
Or}	Term <Term>	[1..1]		C15	454
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

8.4.1.2.4.2.3.4.3.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "Schedule10" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

8.4.1.2.4.2.3.4.3.2.3.2 Term <Term>*Presence:* [1..1]*Definition:* Frequency expressed in tenor notation.*Impacted by:* C15 "OneElementPresentRule"**Term <Term>** contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		454
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		454
	Value <Val>	[0..1]	Quantity	C6	454
	TimeUnit <TmUnit>	[0..1]	CodeSet		455

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Quantity Must be present

Or /UnitOfMeasure Must be present

Or /Value Must be present

Or /TimeUnit Must be present

8.4.1.2.4.2.3.4.3.2.3.2.1 Quantity <Qty>*Presence:* [0..1]*Definition:* Number of units of the financial instrument, that is, the nominal value.*Datatype:* "LongFraction19DecimalNumber" on page 1087**8.4.1.2.4.2.3.4.3.2.3.2.2 UnitOfMeasure <UnitOfMeasr>***Presence:* [0..1]*Definition:* Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.**UnitOfMeasure <UnitOfMeasr>** contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

8.4.1.2.4.2.3.4.3.2.3.2.3 Value <Val>*Presence:* [0..1]*Definition:* Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.*Impacted by:* C6 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.4.1.2.4.2.3.4.3.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C16 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.107.001.01**

DerivativesTradeStateReportV01

9.1 **MessageDefinition Functionality**

The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

Outline

The DerivativesTradeStateReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

Additional information that cannot 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> <DerivsTradStatRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]		C9	469
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		469
	MessagePagination <MsgPgntn>	[0..1]	±		469
	NumberRecords <NbRcrds>	[1..1]	Quantity		470
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		470
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		470
	ReportingPurpose <RptgPurp>	[0..*]	Text		470
	TradeData <TradData>	[1..1]			470
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	State <Stat>	[1..*]			479
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			487
	Counterparty <CtrPty>	[1..1]			489
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	490
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	493
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		494
	Broker <Brkr>	[0..1]	±		494
	SubmittingAgent <SubmitgAgt>	[0..1]	±		494
	ClearingMember <ClrMmb>	[0..1]	±		495

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Beneficiary <Bnfcry>	[0..2]	±		495
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		495
	ExecutionAgent <ExctnAgt>	[0..2]	±		496
	RelationshipRecord <RltshRcrd>	[0..*]			496
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498
	Valuation <Valtn>	[0..1]	±	C12	498
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		499
	CommonTradeData <CmonTradData>	[1..1]			499
	ContractData <CtrctData>	[0..1]		C13	506
	ContractType <CtrctTp>	[0..1]	CodeSet		508
	AssetClass <AsstClss>	[0..1]	CodeSet		509
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		509
	ProductIdentification <Pdctld>	[0..1]		C14	509
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		510
	AlternativeInstrumentIdentification <Altrntvlnstrmld>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510
	UnderlyingInstrument <Undrlyglnstrm>	[0..1]			510
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <Altrntvlnstrmld>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <lnstrmld>	[1..1]			513

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctId>	[1..1]	±		514
Or}	OtherIdentification <OthrId>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		516
	SettlementCurrency <SttlmCcy>	[0..1]		C6	516
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	518
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	519
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		519
	TransactionData <TxData>	[1..1]		C17	520
	TransactionIdentification <TxId>	[0..1]	±		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrtlfCd>	[0..1]			527

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		527
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		528
	TransactionPrice <TxPric>	[0..1]	±	C18	528
	NotionalAmount <NtnlAmt>	[0..1]		C20	529
	FirstLeg <FrstLeg>	[0..1]	±	C21	529
	SecondLeg <ScndLeg>	[0..1]	±	C22	530
	NotionalQuantity <NtnlQty>	[0..1]		C23	530
	FirstLeg <FrstLeg>	[0..1]		C24	531
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538
	Quantity <Qty>	[0..1]	±		538

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryType <DlvryTp>	[0..1]	CodeSet		538
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		539
	EffectiveDate <FctvDt>	[0..1]	Date		539
	ExpirationDate <XprtnDt>	[0..1]	Date		539
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		539
	SettlementDate <SttlmDt>	[0..*]	Date		539
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	540
	Compression <Cmprssn>	[0..1]	Indicator		540
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		540
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			541
	Technique <Tchnq>	[1..1]	CodeSet		541
	ServiceProvider <SvcPrvdr>	[0..1]	±		542
	DerivativeEvent <DerivEvt>	[0..1]		C27	542
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545
	TradeConfirmation <TradConf>	[0..1]	±		545
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		545
	TradeClearing <TradClr>	[0..1]		C28	545
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		548
	LargeNotionalOffFacilityElection <LrgNtnlOffFclyElctn>	[0..1]	Indicator		548
	InterestRate <IntrstRate>	[0..1]		C31	548
	FirstLeg <FrstLeg>	[0..1]			550

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561
	Currency <Ccy>	[0..1]		C7	561
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562
	FixingDate <FxdDt>	[0..1]	DateTime		562
	Commodity <Cmmdty>	[0..1]	±		562
	Option <Optn>	[0..1]		C35	563
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	568
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmlntrvlQty>	[0..1]	±		572
	Credit <Cdt>	[0..1]			572
	Seniority <Snrtty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574
	OtherPayment <OthrPmt>	[0..*]		C39	574
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyer>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576
	Package <Packg>	[0..1]		C40	576
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		578
	ContractModification <CtrctMod>	[0..1]	±	C41	578
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	578
	PublicDisseminationData <PblcDssmntnData>	[0..1]			579
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		579

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalDisseminationIdentifier <OrgnlDssmntnldr>	[0..1]	Text		579
	TimeStamp <TmStmp>	[1..1]	DateTime		580
	SupplementaryData <SplmtryData>	[0..*]	±	C43	580
	SupplementaryData <SplmtryData>	[0..*]	±	C43	580

9.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

- C11 OneElementPresentRule**
At least one element must be present.
- C12 OneElementPresentRule**
At least one element must be present.
- C13 OneElementPresentRule**
At least one element must be present.
- C14 OneElementPresentRule**
At least one element must be present.
- C15 OneElementPresentRule**
At least one element must be present.
- C16 OneElementPresentRule**
At least one element must be present.
- C17 OneElementPresentRule**
At least one element must be present.
- C18 OneElementPresentRule**
At least one element must be present.
- C19 OneElementPresentRule**
At least one of the 2 elements must be present.
- C20 OneElementPresentRule**
At least one element must be present.
- C21 OneElementPresentRule**
At least one element must be present.
- C22 OneElementPresentRule**
At least one element must be present.
- C23 OneElementPresentRule**
At least one element must be present.
- C24 OneElementPresentRule**
At least one element must be present.
- C25 OneElementPresentRule**
At least one element must be present.
- C26 OneElementPresentRule**
At least one element must be present.
- C27 OneElementPresentRule**
At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one of the 7 elements must be present.

C30 OneElementPresentRule

At least one of the 6 elements must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

At least one of the 3 elements must be present.

C33 OneElementPresentRule

At least one of the 2 elements must be present.

C34 OneElementPresentRule

At least one element must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 2 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 SupplementaryDataRule

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		469
	MessagePagination <MsgPgntn>	[0..1]	±		469
	NumberRecords <NbRcrds>	[1..1]	Quantity		470
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		470
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		470
	ReportingPurpose <RptgPurp>	[0..*]	Text		470

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 1083

9.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		890
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		890

9.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 1088

9.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 1089

9.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryldr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transferred to.

NewTradeRepositoryIdentifier <NewTradRpstryldr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 1089

9.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData58Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		478
Or}	State <Stat>	[1..*]			479
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			487
	Counterparty <CtrPty>	[1..1]			489
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	490
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	493
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		494
	Broker <Brkr>	[0..1]	±		494
	SubmittingAgent <SubmitgAgt>	[0..1]	±		494
	ClearingMember <ClrMmb>	[0..1]	±		495
	Beneficiary <Bnfcry>	[0..2]	±		495
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		495
	ExecutionAgent <ExctnAgt>	[0..2]	±		496
	RelationshipRecord <RltshRcrd>	[0..*]			496
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Valuation <Valtn>	[0..1]	±	C12	498
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		499
	CommonTradeData <CmonTradData>	[1..1]			499
	ContractData <CtrctData>	[0..1]		C13	506
	ContractType <CtrctTp>	[0..1]	CodeSet		508
	AssetClass <AsstClss>	[0..1]	CodeSet		509
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		509
	ProductIdentification <PdctId>	[0..1]		C14	509
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		510
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510
	UnderlyingInstrument <UndrlyglInstrm>	[0..1]			510
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		516
	SettlementCurrency <SttlmCcy>	[0..1]		C6	516
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	518
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	519
	DerivativeBasedOnCryptoAsset <DerivBasedOnCptAsst>	[0..1]	Indicator		519
	TransactionData <TxData>	[1..1]		C17	520
	TransactionIdentification <TxId>	[0..1]	±		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			527
{Or	Portfolio <Prtfl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		527
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		528
	TransactionPrice <TxPric>	[0..1]	±	C18	528
	NotionalAmount <NtnlAmt>	[0..1]		C20	529
	FirstLeg <FrstLeg>	[0..1]	±	C21	529

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecondLeg <ScndLeg>	[0..1]	±	C22	530
	NotionalQuantity <NtnlQty>	[0..1]		C23	530
	FirstLeg <FrstLeg>	[0..1]		C24	531
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538
	Quantity <Qty>	[0..1]	±		538
	DeliveryType <DlvryTp>	[0..1]	CodeSet		538
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		539
	EffectiveDate <FctvDt>	[0..1]	Date		539
	ExpirationDate <XprtnDt>	[0..1]	Date		539
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		539
	SettlementDate <SttlmDt>	[0..*]	Date		539
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	540
	Compression <Cmprssn>	[0..1]	Indicator		540

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		540
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			541
	Technique <Tchnq>	[1..1]	CodeSet		541
	ServiceProvider <SvcPrvdr>	[0..1]	±		542
	DerivativeEvent <DerivEvt>	[0..1]		C27	542
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <EvtIdr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545
	TradeConfirmation <TradConf>	[0..1]	±		545
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		545
	TradeClearing <TradClr>	[0..1]		C28	545
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		548
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		548
	InterestRate <IntrstRate>	[0..1]		C31	548
	FirstLeg <FrstLeg>	[0..1]			550
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561
	Currency <Ccy>	[0..1]		C7	561

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562
	FixingDate <FxdDt>	[0..1]	DateTime		562
	Commodity <Cmmdty>	[0..1]	±		562
	Option <Optn>	[0..1]		C35	563
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	568
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		572
	Credit <Cdt>	[0..1]			572

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrtty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574
	OtherPayment <OthrPmt>	[0..*]		C39	574
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyer>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576
	Package <Packg>	[0..1]		C40	576
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkld>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		578
	ContractModification <CtrctMod>	[0..1]	±	C41	578
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	578
	PublicDisseminationData <PblcDssmntnData>	[0..1]			579
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		579
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		579
	TimeStamp <TmStmp>	[1..1]	DateTime		580
	SupplementaryData <SplmtryData>	[0..*]	±	C43	580

9.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no active instruments are present on a venue, this field should be set so that a valid instrument reference data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

9.4.2.2 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			487
	Counterparty <CtrPty>	[1..1]			489
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	490
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	493
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgt>	[0..1]	Indicator		494
	Broker <Brkr>	[0..1]	±		494
	SubmittingAgent <SubmitgAgt>	[0..1]	±		494
	ClearingMember <ClrMmb>	[0..1]	±		495
	Beneficiary <Bnfcry>	[0..2]	±		495
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		495
	ExecutionAgent <ExctnAgt>	[0..2]	±		496
	RelationshipRecord <RltshRcrd>	[0..*]			496
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498
	Valuation <Valtn>	[0..1]	±	C12	498
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			499
	ContractData <CtrctData>	[0..1]		C13	506
	ContractType <CtrctTp>	[0..1]	CodeSet		508
	AssetClass <AsstClss>	[0..1]	CodeSet		509
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		509
	ProductIdentification <PdctId>	[0..1]		C14	509
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		510
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			510
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		516
	SettlementCurrency <SttlmCcy>	[0..1]		C6	516
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	518
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	519
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		519
	TransactionData <TxData>	[1..1]		C17	520
	TransactionIdentification <TxId>	[0..1]	±		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			527
{Or	Portfolio <Prftl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		527
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		528
	TransactionPrice <TxPric>	[0..1]	±	C18	528
	NotionalAmount <NtnlAmt>	[0..1]		C20	529
	FirstLeg <FrstLeg>	[0..1]	±	C21	529
	SecondLeg <ScndLeg>	[0..1]	±	C22	530
	NotionalQuantity <NtnlQty>	[0..1]		C23	530
	FirstLeg <FrstLeg>	[0..1]		C24	531

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538
	Quantity <Qty>	[0..1]	±		538
	DeliveryType <DlvryTp>	[0..1]	CodeSet		538
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		539
	EffectiveDate <FctvDt>	[0..1]	Date		539
	ExpirationDate <XprtnDt>	[0..1]	Date		539
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		539
	SettlementDate <SttlmDt>	[0..*]	Date		539
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	540
	Compression <Cmprssn>	[0..1]	Indicator		540
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		540
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			541
	Technique <Tchnq>	[1..1]	CodeSet		541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		542
	DerivativeEvent <DerivEvt>	[0..1]		C27	542
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <EvtIdr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545
	TradeConfirmation <TradConf>	[0..1]	±		545
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		545
	TradeClearing <TradClr>	[0..1]		C28	545
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		548
	LargeNotionalOffFacilityElection <LrgNtnlOffFctlyElctn>	[0..1]	Indicator		548
	InterestRate <IntrstRate>	[0..1]		C31	548
	FirstLeg <FrstLeg>	[0..1]			550
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561
	Currency <Ccy>	[0..1]		C7	561
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate <FxdDt>	[0..1]	DateTime		562
	Commodity <Cmmdty>	[0..1]	±		562
	Option <Optn>	[0..1]		C35	563
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	568
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		572
	Credit <Cdt>	[0..1]			572
	Seniority <Snrty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574
	OtherPayment <OthrPmt>	[0..*]		C39	574
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyer>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576
	Package <Packg>	[0..1]		C40	576
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		578
	ContractModification <CtrctMod>	[0..1]	±	C41	578
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	578
	PublicDisseminationData <PblcDssmntnData>	[0..1]			579
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		579
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		579
	TimeStamp <TmStmp>	[1..1]	DateTime		580
	SupplementaryData <SplmtryData>	[0..*]	±	C43	580

9.4.2.2.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			489
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	490
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	493
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		494
	Broker <Brkr>	[0..1]	±		494
	SubmittingAgent <SubmitgAgt>	[0..1]	±		494
	ClearingMember <ClrMmb>	[0..1]	±		495
	Beneficiary <Bnfcry>	[0..2]	±		495
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		495
	ExecutionAgent <ExctnAgt>	[0..2]	±		496
	RelationshipRecord <RltshRcrd>	[0..*]			496
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498
	Valuation <Valtn>	[0..1]	±	C12	498
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		499

9.4.2.2.1.1 Counterparty <CtrPty>*Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.**Counterparty <CtrPty>** contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	490
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	493
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		494
	Broker <Brkr>	[0..1]	±		494
	SubmittingAgent <SubmitgAgt>	[0..1]	±		494
	ClearingMember <ClrMmb>	[0..1]	±		495
	Beneficiary <Bnfcry>	[0..2]	±		495
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		495
	ExecutionAgent <ExctnAgt>	[0..2]	±		496
	RelationshipRecord <RltshRcrd>	[0..*]			496
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498

9.4.2.2.1.1.1 ReportingCounterparty <RptgCtrPty>*Presence:* [1..1]*Definition:* Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.*Impacted by:* C10 "OneElementPresentRule"**ReportingCounterparty <RptgCtrPty>** contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		490
	Nature <Ntr>	[0..1]	±		490
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		491
	DirectionOrSide <DrctnOrSd>	[0..1]	±		491
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	492
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	492
	ReportingExemption <RptgXmptn>	[0..1]			492
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.1.1.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique code identifying the reporting counterparty of the contract.**Identification <Id>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		904

9.4.2.2.1.1.1.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

9.4.2.2.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

9.4.2.2.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

9.4.2.2.1.1.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

9.4.2.2.1.1.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

9.4.2.2.1.1.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		492
	Description <Desc>	[0..1]	Text		492

9.4.2.2.1.1.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**9.4.2.2.1.1.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

9.4.2.2.1.1.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C11 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		493
	Nature <Ntr>	[0..1]	±		493
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		494

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

9.4.2.2.1.1.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

9.4.2.2.1.1.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

9.4.2.2.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

9.4.2.2.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.2.2.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see ["OrganisationIdentification15Choice"](#) on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.2.2.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

9.4.2.2.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

9.4.2.2.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.2.2.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.2.2.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		496
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		497
	RelationshipType <RltshTp>	[1..1]			497
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498
	Description <Desc>	[0..1]	Text		498

9.4.2.2.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

9.4.2.2.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

9.4.2.2.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		498
Or}	Proprietary <Prtry>	[1..1]	Text		498

9.4.2.2.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

9.4.2.2.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

9.4.2.2.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

9.4.2.2.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		805
	TimeStamp <TmStmp>	[0..1]	DateTime		805
	Type <Tp>	[0..1]	CodeSet		806
	Delta <Dlta>	[0..1]	Quantity		806

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

 /ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

Or /Delta Must be present

9.4.2.2.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODatetime" on page 1084

9.4.2.2.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport70** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]		C13	506
	ContractType <CtrctTp>	[0..1]	CodeSet		508
	AssetClass <AsstClss>	[0..1]	CodeSet		509
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		509
	ProductIdentification <PdctId>	[0..1]		C14	509
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		510
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			510
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		516
	SettlementCurrency <SttlmCcy>	[0..1]		C6	516
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	518
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	519
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		519
	TransactionData <TxData>	[1..1]		C17	520
	TransactionIdentification <TxId>	[0..1]	±		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			527
{Or	Portfolio <Prftl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		527
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		528
	TransactionPrice <TxPric>	[0..1]	±	C18	528
	NotionalAmount <NtnlAmt>	[0..1]		C20	529
	FirstLeg <FrstLeg>	[0..1]	±	C21	529
	SecondLeg <ScndLeg>	[0..1]	±	C22	530
	NotionalQuantity <NtnlQty>	[0..1]		C23	530
	FirstLeg <FrstLeg>	[0..1]		C24	531

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538
	Quantity <Qty>	[0..1]	±		538
	DeliveryType <DlvrTp>	[0..1]	CodeSet		538
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		539
	EffectiveDate <FctvDt>	[0..1]	Date		539
	ExpirationDate <XprtnDt>	[0..1]	Date		539
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		539
	SettlementDate <SttlmDt>	[0..*]	Date		539
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	540
	Compression <Cmprssn>	[0..1]	Indicator		540
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		540
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			541
	Technique <Tchnq>	[1..1]	CodeSet		541

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider <SvcPrvdr>	[0..1]	±		542
	DerivativeEvent <DerivEvt>	[0..1]		C27	542
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545
	TradeConfirmation <TradConf>	[0..1]	±		545
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		545
	TradeClearing <TradClr>	[0..1]		C28	545
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		548
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		548
	InterestRate <IntrstRate>	[0..1]		C31	548
	FirstLeg <FrstLeg>	[0..1]			550
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561
	Currency <Ccy>	[0..1]		C7	561
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate <FxdDt>	[0..1]	DateTime		562
	Commodity <Cmmdty>	[0..1]	±		562
	Option <Optn>	[0..1]		C35	563
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	568
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		572
	Credit <Cdt>	[0..1]			572
	Seniority <Snrty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574
	OtherPayment <OthrPmt>	[0..*]		C39	574
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyer>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576
	Package <Packg>	[0..1]		C40	576
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		578
	ContractModification <CtrctMod>	[0..1]	±	C41	578

9.4.2.2.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		508
	AssetClass <AsstClss>	[0..1]	CodeSet		509
	ProductClassification <PdctClssfctr>	[0..1]	IdentifierSet		509
	ProductIdentification <PdctId>	[0..1]		C14	509
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		510
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			510
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		516
	SettlementCurrency <SttlmCcy>	[0..1]		C6	516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	518
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	519
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		519

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 1063

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

9.4.2.2.2.1.2 AssetClass <AsstCls>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

9.4.2.2.2.1.3 ProductClassification <PdctClsfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.*Datatype:* "CFIOct2015Identifier" on page 1084**9.4.2.2.2.1.4 ProductIdentification <PdctId>***Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.*Impacted by:* C14 "OneElementPresentRule"**ProductIdentification <PdctId>** contains the following **SecurityIdentification46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		510
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]	±		510
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	Text		510
	ProductDescription <PdctDesc>	[0..1]	Text		510

Constraints

- OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /UniqueProductIdentifier Must be present

Or /AlternativeInstrumentIdentification Must be present
 Or /ProductDescription Must be present

9.4.2.2.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

9.4.2.2.2.1.4.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

9.4.2.2.2.1.4.3 AlternativeInstrumentIdentification <Altrntvlnstrmld>

Presence: [0..1]

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

Datatype: "Max105Text" on page 1089

9.4.2.2.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 1089

9.4.2.2.2.1.5 UnderlyingInstrument <Undrlyglnstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		511
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		511
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		512
Or	Basket <Bskt>	[1..1]		C15	512
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <InstrmId>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		514
Or}	OtherIdentification <OthrId>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514
Or	Index <Indx>	[1..1]		C16	515
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515
Or	Other <Othr>	[1..1]	±		516
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		516

9.4.2.2.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

9.4.2.2.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

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

Datatype: "Max52Text" on page 1091

9.4.2.2.1.5.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

9.4.2.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		512
	Identification <Id>	[0..1]	Text		513
	Constituents <Cnstnts>	[0..*]			513
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Structurer Must be present

Or /Identification Must be present

Or /Constituents[*] Must be present

9.4.2.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 1085

9.4.2.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 1091

9.4.2.2.1.5.4.3 Constituents <Cnstnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnstnts> contains the following **BasketConstituents3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <Instrmld>	[1..1]			513
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514
	Quantity <Qty>	[0..1]	Quantity		514
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		514

9.4.2.2.1.5.4.3.1 InstrumentIdentification <Instrmld>

Presence: [1..1]

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

InstrumentIdentification <Instrmld> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		513
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		514
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		514
Or}	OtherIdentification <Othrld>	[1..1]	±		514

9.4.2.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one

exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: ["ISINOct2015Identifier" on page 1085](#)

9.4.2.2.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <Altrntvlnstrmld>

Presence: [1..1]

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

Datatype: ["Max52Text" on page 1091](#)

9.4.2.2.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see ["UniqueProductIdentifier1Choice" on page 809](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		809
Or}	Proprietary <Prtry>	[1..1]	±		809

9.4.2.2.2.1.5.4.3.1.4 OtherIdentification <Othrld>

Presence: [1..1]

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

OtherIdentification <Othrld> contains the following elements (see ["GenericIdentification184" on page 873](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

9.4.2.2.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: ["LongFraction19DecimalNumber" on page 1087](#)

9.4.2.2.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

9.4.2.2.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

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

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		515
	Name <Nm>	[0..1]	Text		515
	Index <Indx>	[0..1]	CodeSet		515

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /Name Must be present

Or /Index Must be present

9.4.2.2.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "[ISINOct2015Identifier](#)" on page 1085

9.4.2.2.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "[Max350Text](#)" on page 1090

9.4.2.2.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

9.4.2.2.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following elements (see "GenericIdentification184" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

9.4.2.2.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 1082

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

9.4.2.2.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C2	517
	ExchangeRate <XchgRate>	[0..1]	Rate		517
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		517
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		517
	FixingDate <FxdDt>	[0..1]	DateTime		518

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True
 /ExchangeRate Must be present
 Or /ForwardExchangeRate Must be present

9.4.2.2.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

9.4.2.2.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

9.4.2.2.2.1.6.5 FixingDate <FxdDt>*Presence:* [0..1]*Definition:* Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.*Datatype:* "ISODatetime" on page 1084**9.4.2.2.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>***Presence:* [0..1]*Definition:* Specifies the currency second leg to be used for cash settlement of the transaction.*Impacted by:* C6 "ExchangeRatePresenceRule"**SettlementCurrencySecondLeg <SttlmCcyScndLeg>** contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C2	518
	ExchangeRate <XchgRate>	[0..1]	Rate		518
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		519
	ExchangeRateBasis <XchgRateBasis>	[0..1]	±		519
	FixingDate <FxdDt>	[0..1]	DateTime		519

Constraints

- ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

9.4.2.2.2.1.7.1 Currency <Ccy>*Presence:* [1..1]*Definition:* Indicates the currency.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1039**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.

9.4.2.2.2.1.7.2 ExchangeRate <XchgRate>*Presence:* [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

9.4.2.2.2.1.7.5 FixingDate <FxdDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODatetime" on page 1084

9.4.2.2.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1058

Constraints

- **Country**

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

9.4.2.2.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

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

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[0..1]	±		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			527
{Or	Portfolio <Prtl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		527
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		528
	TransactionPrice <TxPric>	[0..1]	±	C18	528
	NotionalAmount <NtnlAmt>	[0..1]		C20	529
	FirstLeg <FrstLeg>	[0..1]	±	C21	529
	SecondLeg <ScndLeg>	[0..1]	±	C22	530
	NotionalQuantity <NtnlQty>	[0..1]		C23	530
	FirstLeg <FrstLeg>	[0..1]		C24	531
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538
	Quantity <Qty>	[0..1]	±		538
	DeliveryType <DlvryTp>	[0..1]	CodeSet		538
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		539
	EffectiveDate <FctvDt>	[0..1]	Date		539
	ExpirationDate <XprtnDt>	[0..1]	Date		539
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		539
	SettlementDate <SttlmDt>	[0..*]	Date		539
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	540
	Compression <Cmprssn>	[0..1]	Indicator		540
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		540
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			541
	Technique <Tchnq>	[1..1]	CodeSet		541
	ServiceProvider <SvcPrvdr>	[0..1]	±		542
	DerivativeEvent <DerivEvt>	[0..1]		C27	542
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545
	TradeConfirmation <TradConf>	[0..1]	±		545
	NonStandardisedTerm <NonStdsdTerm>	[0..1]	Indicator		545
	TradeClearing <TradClr>	[0..1]		C28	545
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		548
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		548
	InterestRate <IntrstRate>	[0..1]		C31	548
	FirstLeg <FrstLeg>	[0..1]			550
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561
	Currency <Ccy>	[0..1]		C7	561
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562
	FixingDate <FxgDt>	[0..1]	DateTime		562
	Commodity <Cmmdty>	[0..1]	±		562
	Option <Optn>	[0..1]		C35	563
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbdddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	568
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		572
	Credit <Cdt>	[0..1]			572
	Seniority <Snrty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574
	OtherPayment <OthrPmt>	[0..*]		C39	574
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyer>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576
	Package <Packg>	[0..1]		C40	576
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		578

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see ["UniqueTransactionIdentifier2Choice"](#) on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

9.4.2.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see ["UniqueTransactionIdentifier3Choice"](#) on page 866 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		866
Or	Proprietary <Prtry>	[1..1]	±		866
Or}	NotAvailable <NotAvlbl>	[1..1]	CodeSet		866

9.4.2.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 866 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		866
Or	Proprietary <Prtry>	[1..1]	±		866
Or}	NotAvailable <NotAvlbl>	[1..1]	CodeSet		866

9.4.2.2.2.4 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		527
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		527

9.4.2.2.2.4.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

9.4.2.2.2.4.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

9.4.2.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "[Max52Text](#)" on page 1091

9.4.2.2.2.6 PlatformIdentifier <Pltfmldr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "[MICIdentifier](#)" on page 1085

9.4.2.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrgrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

9.4.2.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: [C18 "OneElementPresentRule"](#)

TransactionPrice <TxPric> contains the following elements (see "[PriceData2](#)" on page 915 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		915
	SchedulePeriod <SchdlPrd>	[0..*]	±		915
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		916
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		916

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Price Must be present

Or /SchedulePeriod[*] Must be present

Or /UnitOfMeasure Must be present

Or /PriceMultiplier Must be present

9.4.2.2.2.9 NotionalAmount <NtnIAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnIAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±	C21	529
	SecondLeg <ScndLeg>	[0..1]	±	C22	530

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

9.4.2.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following elements (see "NotionalAmount5" on page 732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		732
	SchedulePeriod <SchdlPrd>	[0..*]	±		733

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

9.4.2.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following elements (see "NotionalAmount6" on page 731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

Or /Currency Must be present

9.4.2.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]		C24	531
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534
	SecondLeg <ScndLeg>	[0..1]		C24	535
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

9.4.2.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		532
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		532
	Details <Dtls>	[0..1]			532
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

9.4.2.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

9.4.2.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

9.4.2.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <DtIs> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		533
Or}	Term <Term>	[1..1]		C25	533
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534

9.4.2.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "[Schedule10](#)" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

9.4.2.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: [C25 "OneElementPresentRule"](#)

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		534
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		534
	Value <Val>	[0..1]	Quantity	C8	534
	TimeUnit <TmUnit>	[0..1]	CodeSet		534

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Quantity Must be present
 Or /UnitOfMeasure Must be present
 Or /Value Must be present
 Or /TimeUnit Must be present

9.4.2.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

9.4.2.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

9.4.2.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

9.4.2.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

9.4.2.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		535
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		536
	Details <Dtls>	[0..1]			536
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

9.4.2.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

9.4.2.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

9.4.2.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		536
Or}	Term <Term>	[1..1]		C25	537
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538

9.4.2.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "Schedule10" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

9.4.2.2.2.10.2.3.2 Term <Term>*Presence:* [1..1]*Definition:* Frequency expressed in tenor notation.*Impacted by:* C25 "OneElementPresentRule"**Term <Term>** contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		537
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		537
	Value <Val>	[0..1]	Quantity	C8	537
	TimeUnit <TmUnit>	[0..1]	CodeSet		538

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Quantity Must be present

Or /UnitOfMeasure Must be present

Or /Value Must be present

Or /TimeUnit Must be present

9.4.2.2.2.10.2.3.2.1 Quantity <Qty>*Presence:* [0..1]*Definition:* Number of units of the financial instrument, that is, the nominal value.*Datatype:* "LongFraction19DecimalNumber" on page 1087**9.4.2.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>***Presence:* [0..1]*Definition:* Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.**UnitOfMeasure <UnitOfMeasr>** contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

9.4.2.2.2.10.2.3.2.3 Value <Val>*Presence:* [0..1]*Definition:* Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.*Impacted by:* C8 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

9.4.2.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

9.4.2.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 921 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		921
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C5	921
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C5	921

9.4.2.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 1074

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

9.4.2.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 1084

9.4.2.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 1083

9.4.2.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 1083

9.4.2.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 1083

9.4.2.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 1083

9.4.2.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

9.4.2.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

9.4.2.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

9.4.2.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique <Tchnq>	[1..1]	CodeSet		541
	ServiceProvider <SvcPrvdr>	[0..1]	±		542

9.4.2.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 1079

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.

CodeName	Name	Definition
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

9.4.2.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

9.4.2.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: [C27 "OneElementPresentRule"](#)

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		543
	Identification <Id>	[0..1]			544
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544
	TimeStamp <TmStmp>	[0..1]	±		544
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		545

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Identification Must be present

Or /TimeStamp Must be present
 Or /AmendmentIndicator Must be present

9.4.2.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

9.4.2.2.2.22.2 Identification <Id>*Presence:* [0..1]*Definition:* Indicates means of identification of a derivative event.**Identification <Id>** contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		544
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			544
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544

9.4.2.2.2.22.2.1 EventIdentifier <Evtldr>*Presence:* [1..1]*Definition:* Specifies event identifier.*Datatype:* "UTIIIdentifier" on page 1086**9.4.2.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>***Presence:* [1..1]*Definition:* Specifies post trade risk reduction identifier.**PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>** contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[1..1]	IdentifierSet		544
	Identification <Id>	[1..1]	Text		544

9.4.2.2.2.22.2.2.1 Structurer <Strr>*Presence:* [1..1]*Definition:* Identification of the structurer of the post trade risk reduction identifier.*Datatype:* "LEIIdentifier" on page 1085**9.4.2.2.2.22.2.2.2 Identification <Id>***Presence:* [1..1]*Definition:* Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.*Datatype:* "Max52Text" on page 1091**9.4.2.2.2.22.2.3 TimeStamp <TmStmp>***Presence:* [0..1]*Definition:* Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

9.4.2.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see ["TradeConfirmation1Choice"](#) on page 864 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±		865
Or}	NonConfirmed <NonConf>	[1..1]	±		865

9.4.2.2.2.24 NonStandardisedTerm <NonStdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		546
	ClearingStatus <ClrSts>	[0..1]	±		546
	IntraGroup <IntraGrp>	[0..1]	Indicator		547

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

9.4.2.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 1056

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

9.4.2.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared23Choice" on page 848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]			849
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852
Or	IntendToClear <IntndToClear>	[1..1]			853
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <Dtls>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		855
Or}	NonCleared <NonClrd>	[1..1]			855
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

9.4.2.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFciltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

9.4.2.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: [C31 "OneElementPresentRule"](#)

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]			550
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556
	SecondLeg <ScndLeg>	[0..1]			556
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

9.4.2.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C32	551
Or}	Floating <Fltg>	[1..1]		C34	552
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556

9.4.2.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	±		922
	DayCount <DayCnt>	[0..1]	±		922
	PaymentFrequency <PmtFrqcy>	[0..1]	±		923

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /Rate Must be present
 Or /DayCount Must be present
 Or /PaymentFrequency Must be present

9.4.2.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		552
	Name <Nm>	[0..1]	Text		553
	Rate <Rate>	[0..1]			553
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553
	ReferencePeriod <RefPrd>	[0..1]	±	C33	553
	Spread <Sprd>	[0..1]	±		554
	DayCount <DayCnt>	[0..1]	±		554
	PaymentFrequency <PmtFrqcy>	[0..1]	±		554
	ResetFrequency <RstFrqcy>	[0..1]	±		554
	NextFloatingReset <NxtFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555
	LastFloatingReset <LastFltgRst>	[0..1]			555
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 1085

9.4.2.2.2.28.1.2.2 Name <Nm>*Presence:* [0..1]*Definition:* The full name of the interest rate as assigned by the index provider.*Datatype:* "Max350Text" on page 1090**9.4.2.2.2.28.1.2.3 Rate <Rate>***Presence:* [0..1]*Definition:* Indication of the floating rate used.**Rate <Rate>** contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		553
Or}	Proprietary <Prtry>	[1..1]	Text		553

9.4.2.2.2.28.1.2.3.1 Code <Cd>*Presence:* [1..1]*Definition:* List of floating rate curves.*Datatype:* "ExternalBenchmarkCurveName1Code" on page 1062**9.4.2.2.2.28.1.2.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Defines a floating rate which is not included in the list of predefined floating curves.*Datatype:* "Max350Text" on page 1090**9.4.2.2.2.28.1.2.4 ReferencePeriod <RefPrd>***Presence:* [0..1]*Definition:* Information related to reference period.*Impacted by:* C33 "OneElementPresentRule"**ReferencePeriod <RefPrd>** contains the following elements (see "InterestRateContractTerm4" on page 859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

9.4.2.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <DcmI>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

9.4.2.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

9.4.2.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "[InterestRateFrequency3Choice](#)" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

9.4.2.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

9.4.2.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		555

9.4.2.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

9.4.2.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 1088

9.4.2.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		555
	Value <Val>	[0..1]	Rate		556

9.4.2.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

9.4.2.2.2.28.1.2.10.2 Value <Val>*Presence:* [0..1]*Definition:* Indicates the most recent value at which the floating reference rate was reset.*Datatype:* "BaseOneRate" on page 1088**9.4.2.2.2.28.2 SecondLeg <ScndLeg>***Presence:* [0..1]*Definition:* Details concerning the rate in the second leg of an interest rate contract.**SecondLeg <ScndLeg>** contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C32	556
Or}	Floating <Fltg>	[1..1]		C34	557
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561

9.4.2.2.2.28.2.1 Fixed <Fxd>*Presence:* [1..1]*Definition:* Attributes related specifically to fixed rate of an interest rate contract.*Impacted by:* C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	±		922
	DayCount <DayCnt>	[0..1]	±		922
	PaymentFrequency <PmtFrqcy>	[0..1]	±		923

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

Or /PaymentFrequency Must be present

9.4.2.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		558
	Name <Nm>	[0..1]	Text		558
	Rate <Rate>	[0..1]			558
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558
	ReferencePeriod <RefPrd>	[0..1]	±	C33	558
	Spread <Sprd>	[0..1]	±		559
	DayCount <DayCnt>	[0..1]	±		559
	PaymentFrequency <PmtFrqcy>	[0..1]	±		559
	ResetFrequency <RstFrqcy>	[0..1]	±		560
	NextFloatingReset <NxtFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560
	LastFloatingReset <LastFltgRst>	[0..1]			560
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 1085

9.4.2.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 1090

9.4.2.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		558
Or}	Proprietary <Prtry>	[1..1]	Text		558

9.4.2.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

9.4.2.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 1090

9.4.2.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "[InterestRateContractTerm4](#)" on page 859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

9.4.2.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <DcmI>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

9.4.2.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

9.4.2.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

9.4.2.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

9.4.2.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		560
	Value <Val>	[0..1]	Rate		560

9.4.2.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

9.4.2.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 1088

9.4.2.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		561
	Value <Val>	[0..1]	Rate		561

9.4.2.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

9.4.2.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 1088

9.4.2.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	561
	ExchangeRate <XchgRate>	[0..1]	Rate		562
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		562
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		562
	FixingDate <FxdDt>	[0..1]	DateTime		562

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

9.4.2.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

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.

9.4.2.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

9.4.2.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

9.4.2.2.2.29.5 FixingDate <FxdDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODatetime" on page 1084

9.4.2.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity6Choice](#)" on page 733 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		734
Or	Energy <Nrgy>	[1..1]	±		735
Or	Environmental <Envttl>	[1..1]	±		735
Or	Fertilizer <Frtlizr>	[1..1]	±		735
Or	Freight <Frght>	[1..1]	±		736
Or	Index <Indx>	[1..1]	±		736
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		736
Or	Inflation <Infltn>	[1..1]	±		737
Or	Metal <Metl>	[1..1]	±		737
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		737
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		738
Or	Other <Othr>	[1..1]	±		738
Or	OtherC10 <OthrC10>	[1..1]	±		738
Or	Paper <Ppr>	[1..1]	±		738
Or}	Polypropylene <Plprpln>	[1..1]	±		739

9.4.2.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C35 "OneElementPresentRule"](#)

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		564
	EmbeddedType <MbddTp>	[0..1]	CodeSet		564
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		565
	ExerciseDate <ExrcDt>	[0..1]	±		565
	StrikePrice <StrkPric>	[0..1]	±		565
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		566
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	566
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	567
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	567
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		567
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		567

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option 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 1073

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.

9.4.2.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 1060

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

9.4.2.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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: "OptionStyle6Code" on page 1073

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, 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.
AMER	American	Option can be exercised before or on expiry date.

9.4.2.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 857 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <FrstExrcDt>	[1..1]	Date		858
Or}	PendingDateApplicable <PdgDtAplbl>	[1..1]	CodeSet		858

9.4.2.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

9.4.2.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 856 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		857
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		857
	Price <Pric>	[1..1]	±		857

9.4.2.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.2.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.2.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.2.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 1083

9.4.2.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 1083

9.4.2.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		568
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		569
	LoadType <LdTp>	[0..1]	CodeSet		569
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	569
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		572

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/DeliveryPointOrZone[*] Must be present

Or /InterConnectionPoint Must be present

Or /LoadType Must be present

Or /DeliveryAttribute[*] Must be present

9.4.2.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

9.4.2.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>*Presence:* [0..1]*Definition:* Identification of the border(s) or border point(s) of a transportation contract.**InterConnectionPoint <IntrCnnctnPt>** contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

9.4.2.2.2.32.3 LoadType <LdTp>*Presence:* [0..1]*Definition:* Identification of the delivery profile.*Datatype:* "EnergyLoadType1Code" on page 1060

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

9.4.2.2.2.32.4 DeliveryAttribute <DlvryAttr>*Presence:* [0..*]*Definition:* Attributes related to delivery of derivative contracts.*Impacted by:* C37 "OneElementPresentRule"**DeliveryAttribute <DlvryAttr>** contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		570
	DeliveryDate <DlvryDt>	[0..1]	±		570
	Duration <Drtn>	[0..1]	CodeSet		570
	WeekDay <WkDay>	[0..*]	CodeSet		571
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		571
	QuantityUnit <QtyUnit>	[0..1]	±		571
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		572

Constraints

- **OneElementPresentRule**

At least one element must be present.

9.4.2.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see ["TimePeriodDetails1"](#) on page 792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		793

9.4.2.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following elements (see ["DatePeriod1"](#) on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

9.4.2.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: ["DurationType1Code"](#) on page 1060

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

9.4.2.2.2.32.4.4 WeekDay <WkDay>*Presence:* [0..*]*Definition:* Days of the week of the delivery.*Datatype:* "WeekDay3Code" on page 1083

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

9.4.2.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>*Presence:* [0..1]*Definition:* Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "[Quantity47Choice](#)" on page 920 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		920
Or}	Description <Desc>	[1..1]	Text		920

9.4.2.2.2.32.4.6 QuantityUnit <QtyUnit>*Presence:* [0..1]*Definition:* Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "[EnergyQuantityUnit2Choice](#)" on page 919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		919
Or}	Proprietary <Prtry>	[1..1]	Text		920

9.4.2.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmlIntrvlQty>*Presence:* [0..1]*Definition:* Indicates if applicable the price per quantity per delivery time interval.**PriceTimeIntervalQuantity <PricTmlIntrvlQty>** contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

9.4.2.2.2.33 Credit <Cdt>*Presence:* [0..1]*Definition:* Information related to credit derivative asset class type.**Credit <Cdt>** contains the following **CreditDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		572
	ReferenceParty <RefPty>	[0..1]	±		573
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		573
	CalculationBasis <ClctnBsis>	[0..1]	Text		573
	Series <Srs>	[0..1]	Quantity		573
	Version <Vrsn>	[0..1]	Quantity		574
	IndexFactor <IndxFctr>	[0..1]	Rate		574
	Tranche <Trch>	[0..1]	±		574

9.4.2.2.2.33.1 Seniority <Snrty>*Presence:* [0..1]*Definition:* Classification of seniority in case of contract on index or on a single name entity.*Datatype:* "DebtInstrumentSeniorityType2Code" on page 1058

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.
OTHR	Other	Other type of debts.

9.4.2.2.2.33.2 ReferenceParty <RefPty>*Presence:* [0..1]*Definition:* Designation of the underlying reference obligation.**ReferenceParty <RefPty>** contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	909
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		909
Or}	LEI <LEI>	[1..1]	IdentifierSet		909

9.4.2.2.2.33.3 PaymentFrequency <PmtFrqcy>*Presence:* [0..1]*Definition:* Specifies the time unit associated with the frequency of payments.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

9.4.2.2.2.33.4 CalculationBasis <ClctnBsis>*Presence:* [0..1]*Definition:* Calculation basis of the interest rate, such as Act/360.*Datatype:* "Max35Text" on page 1090**9.4.2.2.2.33.5 Series <Srs>***Presence:* [0..1]*Definition:* Indicates the series number of the composition of the index if applicable.*Datatype:* "Number" on page 1088

9.4.2.2.2.33.6 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 1088**9.4.2.2.2.33.7 IndexFactor <IndxFctr>***Presence:* [0..1]*Definition:* Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 1088**9.4.2.2.2.33.8 Tranche <Trch>***Presence:* [0..1]*Definition:* Indicates whether the derivative contract is tranching or not.**Tranche <Trch>** contains one of the following elements (see "TrancheIndicator3Choice" on page 885 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranching <Trnchd>	[1..1]		C38	885
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886
Or}	Untranching <Utrnchd>	[1..1]	CodeSet		886

9.4.2.2.2.34 OtherPayment <OthrPmt>*Presence:* [0..*]*Definition:* Payment related to elements not reported in dedicated fields.*Impacted by:* C39 "OneElementPresentRule"**OtherPayment <OthrPmt>** contains the following **OtherPayment5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentAmount <PmtAmt>	[0..1]	±		575
	PaymentType <PmtTp>	[0..1]	±		575
	PaymentDate <PmtDt>	[0..1]	Date		575
	PaymentPayer <PmtPyr>	[0..1]	±		575
	PaymentReceiver <PmtRcvr>	[0..1]	±		576

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

    /PaymentAmount Must be present
Or    /PaymentType Must be present
Or    /PaymentDate Must be present
Or    /PaymentPayer Must be present
Or    /PaymentReceiver Must be present

```

9.4.2.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

9.4.2.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "[PaymentType5Choice](#)" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		910
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		910

9.4.2.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "[ISODate](#)" on page 1083

9.4.2.2.2.34.4 PaymentPayer <PmtPyr>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyr> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		905

9.4.2.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		905

9.4.2.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "[OneElementPresentRule](#)"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		576
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		577
	Price <Pric>	[0..1]	±		577
	Spread <Sprd>	[0..1]	±		577

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ComplexTradeIdentification Must be present

Or /FXSwapLinkIdentification Must be present

Or /Price Must be present

Or /Spread Must be present

9.4.2.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,
- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 1089

9.4.2.2.2.35.2 FXSwapLinkIdentification <FxSwpLkld>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distinguish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 1089

9.4.2.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

9.4.2.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <DcmI>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

9.4.2.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

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

Datatype: "[AllocationIndicator1Code](#)" on page 1040

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

9.4.2.2.2.3 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

Impacted by: C41 "[OneElementPresentRule](#)"

ContractModification <CtrctMod> contains the following elements (see "[ContractModification9](#)" on page 803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..1]	CodeSet		803
	Level <Lvl>	[0..1]	CodeSet		804

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ActionType Must be present

Or /Level Must be present

9.4.2.2.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C42 "[OneElementPresentRule](#)"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 810 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		810
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		810
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		811

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReconciliationFlag Must be present

Or /ReportReceiptTimeStamp Must be present

9.4.2.2.4 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <Dssmntnldr>	[1..1]	Text		579
	OriginalDisseminationIdentifier <OrgnIDssmntnldr>	[0..1]	Text		579
	TimeStamp <TmStmp>	[1..1]	DateTime		580

9.4.2.2.4.1 DisseminationIdentifier <Dssmntnldr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 1091

9.4.2.2.4.2 OriginalDisseminationIdentifier <OrgnIDssmntnldr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 1091

9.4.2.2.4.3 TimeStamp <TmStmp>*Presence:* [1..1]*Definition:* Date and time, to the nearest second, that a trade repository publicly disseminates trade data.*Datatype:* "ISODateTime" on page 1084**9.4.2.2.5 SupplementaryData <SplmtryData>***Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C43 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

9.4.3 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that cannot be captured in the structured fields and/or any other specific block.*Impacted by:* C43 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.108.001.01

DerivativesTradeMarginDataReportV01

10.1 MessageDefinition Functionality

The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeMarginDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Set of data concerning the reporting trade.

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> <DerivsTradMrgnDataRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]		C4	590
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		591
	MessagePagination <MsgPgntn>	[0..1]	±		591
	NumberRecords <NbRcrds>	[1..1]	Quantity		591
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		591
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		591
	ReportingPurpose <RptgPurp>	[0..*]	Text		592
	TradeData <TradData>	[1..1]			592
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		600
Or}	Report <Rpt>	[1..*]			600
{Or	New <New>	[1..1]			608
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		610
	CounterpartyIdentification <CtrPtyId>	[1..1]			610
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	611
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	615
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616
	Broker <Brkr>	[0..1]	±		616
	SubmittingAgent <SubmitgAgnt>	[0..1]	±		616

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingMember <ClrMmb>	[0..1]	±		617
	Beneficiary <Bnfcry>	[0..2]	±		617
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		617
	ExecutionAgent <ExctnAgt>	[0..2]	±		618
	RelationshipRecord <RltshRcrd>	[0..*]			618
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620
	Description <Desc>	[0..1]	Text		620
	EventDate <EvtDt>	[0..1]	Date		620
	TransactionIdentification <Txld>	[0..1]	±		620
	Collateral <Coll>	[1..1]			621
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			621
{Or	Portfolio <Prftl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		622
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		622
	TimeStamp <TmStmp>	[0..1]	DateTime		623
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	623
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	624
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	624
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	625
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	625
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	626
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	626
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	626
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	627

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	628
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	628
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>	[0..1]	Indicator		628
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		629
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	629
	SupplementaryData <SplmtryData>	[0..*]	±	C10	629
Or	MarginUpdate <MrgnUpd>	[1..1]			630
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		632
	CounterpartyIdentification <CtrPtyId>	[1..1]			632
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	633
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	637
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638
	Broker <Brkr>	[0..1]	±		638
	SubmittingAgent <SubmitgAgt>	[0..1]	±		638
	ClearingMember <ClrMmb>	[0..1]	±		639
	Beneficiary <Bnfcry>	[0..2]	±		639
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		639
	ExecutionAgent <ExctnAgt>	[0..2]	±		640
	RelationshipRecord <RltshRcrd>	[0..*]			640
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642
	EventDate <EvtDt>	[0..1]	Date		642
	TransactionIdentification <Txld>	[0..1]	±		642
	Collateral <Coll>	[1..1]			643
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			643
{Or	Portfolio <Prftl>	[1..1]	±		643
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		644
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		644
	TimeStamp <TmStmp>	[0..1]	DateTime		645
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	645
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	646
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	646
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	647
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	647
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	648
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	648
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	648
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	650
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	650
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrgrInd>	[0..1]	Indicator		650
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		651
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	651
	SupplementaryData <SplmtryData>	[0..*]	±	C10	651

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Error <Err>	[1..1]			652
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		654
	CounterpartyIdentification <CtrPtyId>	[1..1]			654
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	655
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmptn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	659
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660
	Broker <Brkr>	[0..1]	±		660
	SubmittingAgent <SubmitgAgt>	[0..1]	±		660
	ClearingMember <ClrMmb>	[0..1]	±		661
	Beneficiary <Bnfcry>	[0..2]	±		661
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		661
	ExecutionAgent <ExctnAgt>	[0..2]	±		662
	RelationshipRecord <RltshRcrd>	[0..*]			662
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664
	EventDate <EvtDt>	[0..1]	Date		664

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[0..1]	±		664
	Collateral <Coll>	[1..1]			665
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			665
{Or	Portfolio <Prftl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		666
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		666
	TimeStamp <TmStmp>	[0..1]	DateTime		667
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	667
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	668
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	668
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	669
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	669
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	670
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	670
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	670
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	672
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	672
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		672
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		673
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	673
	SupplementaryData <SplmtryData>	[0..*]	±	C10	673
Or}	Correction <Crrctn>	[1..1]			674
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		676
	CounterpartyIdentification <CtrPtyId>	[1..1]			676
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	677
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	681
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		682
	Broker <Brkr>	[0..1]	±		682
	SubmittingAgent <SubmitgAgt>	[0..1]	±		682
	ClearingMember <ClrMmb>	[0..1]	±		683
	Beneficiary <Bnfcry>	[0..2]	±		683
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		683
	ExecutionAgent <ExctnAgt>	[0..2]	±		684
	RelationshipRecord <RltshRcrd>	[0..*]			684
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686
	EventDate <EvtDt>	[0..1]	Date		686
	TransactionIdentification <Txld>	[0..1]	±		686
	Collateral <Coll>	[1..1]			687
	CollateralPortfolioCode <CollPrtlCd>	[1..1]			687
{Or	Portfolio <Prtl>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		688
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		688

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeStamp <TmStmp>	[0..1]	DateTime		689
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	689
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	690
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	690
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	691
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	691
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	692
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	692
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	692
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	694
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	694
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrrInd>	[0..1]	Indicator		694
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		695
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	695
	SupplementaryData <SplmtryData>	[0..*]	±	C10	695
	SupplementaryData <SplmtryData>	[0..*]	±	C10	696

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 AnyBIC

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

C3 Country

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

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 SupplementaryDataRule

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

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		591
	MessagePagination <MsgPgntn>	[0..1]	±		591
	NumberRecords <NbRcrds>	[1..1]	Quantity		591
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		591
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		591
	ReportingPurpose <RptgPurp>	[0..*]	Text		592

Constraints

- **OneElementPresentRule**

At least one element must be present.

10.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 1083

10.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		890
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		890

10.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 1088

10.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 1089

10.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryldr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transferred to.

NewTradeRepositoryIdentifier <NewTradRpstryldr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 1089

10.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData55Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		600
Or}	Report <Rpt>	[1..*]			600
{Or	New <New>	[1..1]			608
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		610
	CounterpartyIdentification <CtrPtyId>	[1..1]			610
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	611
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	615
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616
	Broker <Brkr>	[0..1]	±		616
	SubmittingAgent <SubmitgAgt>	[0..1]	±		616
	ClearingMember <ClrMmb>	[0..1]	±		617
	Beneficiary <Bnfcry>	[0..2]	±		617
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		617
	ExecutionAgent <ExctnAgt>	[0..2]	±		618
	RelationshipRecord <RltshRcrd>	[0..*]			618
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		620
	EventDate <EvtDt>	[0..1]	Date		620
	TransactionIdentification <TxId>	[0..1]	±		620
	Collateral <Coll>	[1..1]			621
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			621
{Or	Portfolio <Prftl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		622
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		622
	TimeStamp <TmStmp>	[0..1]	DateTime		623
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	623
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	624
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	624
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	625
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	625
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	626
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	626
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	626
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	628
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	628
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		628
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		629
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	629
	SupplementaryData <SplmtryData>	[0..*]	±	C10	629
Or	MarginUpdate <MrgnUpd>	[1..1]			630
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		632

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[1..1]			632
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	633
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	637
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638
	Broker <Brkr>	[0..1]	±		638
	SubmittingAgent <SubmitgAgt>	[0..1]	±		638
	ClearingMember <ClrMmb>	[0..1]	±		639
	Beneficiary <Bnfcry>	[0..2]	±		639
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		639
	ExecutionAgent <ExctnAgt>	[0..2]	±		640
	RelationshipRecord <RltshRcrd>	[0..*]			640
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642
	EventDate <EvtDt>	[0..1]	Date		642
	TransactionIdentification <TxId>	[0..1]	±		642
	Collateral <Coll>	[1..1]			643

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			643
{Or	Portfolio <Prftl>	[1..1]	±		643
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		644
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		644
	TimeStamp <TmStmp>	[0..1]	DateTime		645
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	645
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	646
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	646
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	647
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	647
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	648
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	648
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	648
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	650
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	650
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		650
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		651
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	651
	SupplementaryData <SplmtryData>	[0..*]	±	C10	651
Or	Error <Err>	[1..1]			652
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		654
	CounterpartyIdentification <CtrPtyId>	[1..1]			654
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	655
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmptn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	659
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660
	Broker <Brkr>	[0..1]	±		660
	SubmittingAgent <SubmitgAgt>	[0..1]	±		660
	ClearingMember <ClrMmb>	[0..1]	±		661
	Beneficiary <Bnfcry>	[0..2]	±		661
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		661
	ExecutionAgent <ExctnAgt>	[0..2]	±		662
	RelationshipRecord <RltshRcrd>	[0..*]			662
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664
	EventDate <EvtDt>	[0..1]	Date		664
	TransactionIdentification <Txld>	[0..1]	±		664
	Collateral <Coll>	[1..1]			665
	CollateralPortfolioCode <CollPrtlCd>	[1..1]			665
{Or	Portfolio <Prtl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		666
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		666

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeStamp <TmStmp>	[0..1]	DateTime		667
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	667
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	668
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	668
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	669
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	669
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	670
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	670
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	670
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	672
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	672
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		672
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		673
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	673
	SupplementaryData <SplmtryData>	[0..*]	±	C10	673
Or}	Correction <Crrctn>	[1..1]			674
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		676
	CounterpartyIdentification <CtrPtyId>	[1..1]			676
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	677
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	681
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		682
	Broker <Brkr>	[0..1]	±		682
	SubmittingAgent <SubmitgAgt>	[0..1]	±		682
	ClearingMember <ClrMmb>	[0..1]	±		683
	Beneficiary <Bnfcry>	[0..2]	±		683
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		683
	ExecutionAgent <ExctnAgt>	[0..2]	±		684
	RelationshipRecord <RltshRcrd>	[0..*]			684
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686
	EventDate <EvtDt>	[0..1]	Date		686
	TransactionIdentification <TxId>	[0..1]	±		686
	Collateral <Coll>	[1..1]			687
	CollateralPortfolioCode <CollPrtlfCd>	[1..1]			687
{Or	Portfolio <Prtlf>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrtlfCd>	[1..1]	±		688
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		688
	TimeStamp <TmStmp>	[0..1]	DateTime		689
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	689
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	690
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	690

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	691
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	691
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	692
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	692
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	692
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	694
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	694
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		694
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		695
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	695
	SupplementaryData <SplmtryData>	[0..*]	±	C10	695

10.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

10.4.2.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <New>	[1..1]			608
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		610
	CounterpartyIdentification <CtrPtyId>	[1..1]			610
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	611
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	615
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616
	Broker <Brkr>	[0..1]	±		616
	SubmittingAgent <SubmitgAgt>	[0..1]	±		616
	ClearingMember <ClrMmb>	[0..1]	±		617
	Beneficiary <Bnfcry>	[0..2]	±		617
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		617
	ExecutionAgent <ExctnAgt>	[0..2]	±		618
	RelationshipRecord <RltshRcrd>	[0..*]			618
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620
	Description <Desc>	[0..1]	Text		620
	EventDate <EvtDt>	[0..1]	Date		620

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[0..1]	±		620
	Collateral <Coll>	[1..1]			621
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			621
{Or	Portfolio <Prftl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		622
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		622
	TimeStamp <TmStmp>	[0..1]	DateTime		623
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	623
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	624
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	624
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	625
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	625
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	626
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	626
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	626
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	628
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	628
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		628
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		629
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	629
	SupplementaryData <SplmtryData>	[0..*]	±	C10	629
Or	MarginUpdate <MrgnUpd>	[1..1]			630
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		632
	CounterpartyIdentification <CtrPtyId>	[1..1]			632
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	633

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	637
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638
	Broker <Brkr>	[0..1]	±		638
	SubmittingAgent <SubmitgAgt>	[0..1]	±		638
	ClearingMember <ClrMmb>	[0..1]	±		639
	Beneficiary <Bnfcry>	[0..2]	±		639
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		639
	ExecutionAgent <ExctnAgt>	[0..2]	±		640
	RelationshipRecord <RltshRcrd>	[0..*]			640
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642
	EventDate <EvtDt>	[0..1]	Date		642
	TransactionIdentification <TxId>	[0..1]	±		642
	Collateral <Coll>	[1..1]			643
	CollateralPortfolioCode <CollPrtlfCd>	[1..1]			643
{Or	Portfolio <Prtlf>	[1..1]	±		643

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	MarginPortfolioCode <MrgnPrtfCd>	[1..1]	±		644
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		644
	TimeStamp <TmStmp>	[0..1]	DateTime		645
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	645
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	646
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	646
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	647
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	647
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	648
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	648
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	648
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	650
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	650
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		650
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		651
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	651
	SupplementaryData <SplmtryData>	[0..*]	±	C10	651
Or	Error <Err>	[1..1]			652
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		654
	CounterpartyIdentification <CtrPtyId>	[1..1]			654
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	655
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmpn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	659
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660
	Broker <Brkr>	[0..1]	±		660
	SubmittingAgent <SubmitgAgt>	[0..1]	±		660
	ClearingMember <ClrMmb>	[0..1]	±		661
	Beneficiary <Bnfcry>	[0..2]	±		661
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		661
	ExecutionAgent <ExctnAgt>	[0..2]	±		662
	RelationshipRecord <RltshRcrd>	[0..*]			662
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664
	EventDate <EvtDt>	[0..1]	Date		664
	TransactionIdentification <TxId>	[0..1]	±		664
	Collateral <Coll>	[1..1]			665
	CollateralPortfolioCode <CollPrtlCd>	[1..1]			665
{Or	Portfolio <Prtl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		666
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		666
	TimeStamp <TmStmp>	[0..1]	DateTime		667
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	667

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	668
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	668
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	669
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	669
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	670
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	670
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	670
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	672
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	672
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		672
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		673
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	673
	SupplementaryData <SplmtryData>	[0..*]	±	C10	673
Or}	Correction <Crrctn>	[1..1]			674
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		676
	CounterpartyIdentification <CtrPtyId>	[1..1]			676
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	677
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		680
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	681
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgt>	[0..1]	Indicator		682
	Broker <Brkr>	[0..1]	±		682
	SubmittingAgent <SubmitgAgt>	[0..1]	±		682
	ClearingMember <ClrMmb>	[0..1]	±		683
	Beneficiary <Bnfcry>	[0..2]	±		683
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		683
	ExecutionAgent <ExctnAgt>	[0..2]	±		684
	RelationshipRecord <RltshRcrd>	[0..*]			684
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686
	EventDate <EvtDt>	[0..1]	Date		686
	TransactionIdentification <Txld>	[0..1]	±		686
	Collateral <Coll>	[1..1]			687
	CollateralPortfolioCode <CollPrtflCd>	[1..1]			687
{Or	Portfolio <Prtfl>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±		688
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		688
	TimeStamp <TmStmp>	[0..1]	DateTime		689
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	689
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	690
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	690
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	691

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	691
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	692
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	692
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	692
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	694
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	694
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		694
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		695
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	695
	SupplementaryData <SplmtryData>	[0..*]	±	C10	695

10.4.2.2.1 New <New>*Presence:* [1..1]*Definition:* Indicates whether transaction is reported for the first time.

New <New> contains the following **MarginReportData7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		610
	CounterpartyIdentification <CtrPtyId>	[1..1]			610
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	611
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	615
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616
	Broker <Brkr>	[0..1]	±		616
	SubmittingAgent <SubmitgAgt>	[0..1]	±		616
	ClearingMember <ClrMmb>	[0..1]	±		617
	Beneficiary <Bnfcry>	[0..2]	±		617
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		617
	ExecutionAgent <ExctnAgt>	[0..2]	±		618
	RelationshipRecord <RltshRcrd>	[0..*]			618
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620
	Description <Desc>	[0..1]	Text		620
	EventDate <EvtDt>	[0..1]	Date		620
	TransactionIdentification <TxId>	[0..1]	±		620

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			621
	CollateralPortfolioCode <CollPrflCd>	[1..1]			621
{Or	Portfolio <Prfl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		622
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		622
	TimeStamp <TmStmp>	[0..1]	DateTime		623
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	623
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	624
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	624
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	625
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	625
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	626
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	626
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	626
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	628
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	628
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrgrInd>	[0..1]	Indicator		628
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		629
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	629
	SupplementaryData <SplmtryData>	[0..*]	±	C10	629

10.4.2.2.1.1 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Date and time of submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.1.2 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	611
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	615
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616
	Broker <Brkr>	[0..1]	±		616
	SubmittingAgent <SubmitgAgt>	[0..1]	±		616
	ClearingMember <ClrMmb>	[0..1]	±		617
	Beneficiary <Bnfcry>	[0..2]	±		617
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		617
	ExecutionAgent <ExctnAgt>	[0..2]	±		618
	RelationshipRecord <RltshRcrd>	[0..*]			618
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620
	Description <Desc>	[0..1]	Text		620

10.4.2.2.1.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		612
	Nature <Ntr>	[0..1]	±		612
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		613
	DirectionOrSide <DrctnOrSd>	[0..1]	±		613
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	614
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	614
	ReportingExemption <RptgXmptn>	[0..1]			614
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614

Constraints

- **OneElementPresentRule**

At least one element must be present.

10.4.2.2.1.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.1.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.1.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.1.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

10.4.2.2.1.2.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.1.2.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.1.2.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		614
	Description <Desc>	[0..1]	Text		614

10.4.2.2.1.2.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**10.4.2.2.1.2.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

10.4.2.2.1.2.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		615
	Nature <Ntr>	[0..1]	±		615
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		616

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

10.4.2.2.1.2.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

10.4.2.2.1.2.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.1.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

10.4.2.2.1.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.1.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.1.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.1.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.1.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.1.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.1.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		618
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		619
	RelationshipType <RltshTp>	[1..1]			619
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620
	Description <Desc>	[0..1]	Text		620

10.4.2.2.1.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.1.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.1.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		620
Or}	Proprietary <Prtry>	[1..1]	Text		620

10.4.2.2.1.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

10.4.2.2.1.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

10.4.2.2.1.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

10.4.2.2.1.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1083

10.4.2.2.1.4 TransactionIdentification <Txld>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

10.4.2.2.1.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			621
{Or	Portfolio <Prftl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		622
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		622
	TimeStamp <TmStmp>	[0..1]	DateTime		623

10.4.2.2.1.5.1 CollateralPortfolioCode <CollPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		621
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		622

10.4.2.2.1.5.1.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

10.4.2.2.1.5.1.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "MarginPortfolio3" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

10.4.2.2.1.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 1057

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.1.5.3 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the last collateral amount determination or calculation.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.1.6 PostedMarginOrCollateral <PstdMrgnOrColl>***Presence:* [0..1]*Definition:* Information on posted collateral and margin.*Impacted by:* C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	624
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	624
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	625
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	625
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	626

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginPostedPreHaircut Must be present
Or /InitialMarginPostedPostHaircut Must be present
Or /VariationMarginPostedPreHaircut Must be present
Or /VariationMarginPostedPostHaircut Must be present
Or /ExcessCollateralPosted Must be present

```

10.4.2.2.1.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	626
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	627
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	628
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	628

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginReceivedPreHaircut Must be present
Or /InitialMarginReceivedPostHaircut Must be present
Or /VariationMarginReceivedPreHaircut Must be present
Or /VariationMarginReceivedPostHaircut Must be present
Or /ExcessCollateralReceived Must be present

```

10.4.2.2.1.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.1.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.1.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.1.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReportReceiptTimeStamp Must be present

10.4.2.2.1.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

10.4.2.2.2 MarginUpdate <MrgnUpd>

Presence: [1..1]

Definition: Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

MarginUpdate <MrgnUpd> contains the following **MarginReportData7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		632
	CounterpartyIdentification <CtrPtyId>	[1..1]			632
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	633
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	637
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638
	Broker <Brkr>	[0..1]	±		638
	SubmittingAgent <SubmitgAgt>	[0..1]	±		638
	ClearingMember <ClrMmb>	[0..1]	±		639
	Beneficiary <Bnfcry>	[0..2]	±		639
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		639
	ExecutionAgent <ExctnAgt>	[0..2]	±		640
	RelationshipRecord <RltshRcrd>	[0..*]			640
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642
	EventDate <EvtDt>	[0..1]	Date		642
	TransactionIdentification <TxId>	[0..1]	±		642

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			643
	CollateralPortfolioCode <CollPrflCd>	[1..1]			643
{Or	Portfolio <Prfl>	[1..1]	±		643
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		644
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		644
	TimeStamp <TmStmp>	[0..1]	DateTime		645
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	645
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	646
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	646
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	647
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	647
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	648
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	648
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	648
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	650
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	650
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		650
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		651
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	651
	SupplementaryData <SplmtryData>	[0..*]	±	C10	651

10.4.2.2.2.1 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Date and time of submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.2.2 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	633
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	637
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638
	Broker <Brkr>	[0..1]	±		638
	SubmittingAgent <SubmitgAgt>	[0..1]	±		638
	ClearingMember <ClrMmb>	[0..1]	±		639
	Beneficiary <Bnfcry>	[0..2]	±		639
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		639
	ExecutionAgent <ExctnAgt>	[0..2]	±		640
	RelationshipRecord <RltshRcrd>	[0..*]			640
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642

10.4.2.2.2.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		634
	Nature <Ntr>	[0..1]	±		634
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		635
	DirectionOrSide <DrctnOrSd>	[0..1]	±		635
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	636
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	636
	ReportingExemption <RptgXmptn>	[0..1]			636
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636

Constraints

- **OneElementPresentRule**

At least one element must be present.

10.4.2.2.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

10.4.2.2.2.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.2.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.2.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		636
	Description <Desc>	[0..1]	Text		636

10.4.2.2.2.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**10.4.2.2.2.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

10.4.2.2.2.2.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		637
	Nature <Ntr>	[0..1]	±		637
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		638

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

10.4.2.2.2.2.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

10.4.2.2.2.2.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

10.4.2.2.2.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.2.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see ["OrganisationIdentification15Choice"](#) on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.2.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.2.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.2.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		640
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		641
	RelationshipType <RltshTp>	[1..1]			641
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642
	Description <Desc>	[0..1]	Text		642

10.4.2.2.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		642
Or}	Proprietary <Prtry>	[1..1]	Text		642

10.4.2.2.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

10.4.2.2.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

10.4.2.2.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

10.4.2.2.2.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1083

10.4.2.2.2.4 TransactionIdentification <Txld>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

10.4.2.2.2.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			643
{Or	Portfolio <Prftl>	[1..1]	±		643
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		644
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		644
	TimeStamp <TmStmp>	[0..1]	DateTime		645

10.4.2.2.2.5.1 CollateralPortfolioCode <CollPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		643
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		644

10.4.2.2.2.5.1.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

10.4.2.2.5.1.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "MarginPortfolio3" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

10.4.2.2.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 1057

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.2.5.3 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the last collateral amount determination or calculation.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>***Presence:* [0..1]*Definition:* Information on posted collateral and margin.*Impacted by:* C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	646
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	646
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	647
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	647
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	648

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginPostedPreHaircut Must be present
Or /InitialMarginPostedPostHaircut Must be present
Or /VariationMarginPostedPreHaircut Must be present
Or /VariationMarginPostedPostHaircut Must be present
Or /ExcessCollateralPosted Must be present

```

10.4.2.2.2.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	648
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	649
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	650
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	650

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginReceivedPreHaircut Must be present
Or /InitialMarginReceivedPostHaircut Must be present
Or /VariationMarginReceivedPreHaircut Must be present
Or /VariationMarginReceivedPostHaircut Must be present
Or /ExcessCollateralReceived Must be present

```

10.4.2.2.2.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.2.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.2.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.2.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReportReceiptTimeStamp Must be present

10.4.2.2.2.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

10.4.2.2.3 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and need to be removed.

Error <Err> contains the following **MarginReportData7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		654
	CounterpartyIdentification <CtrPtyId>	[1..1]			654
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	655
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmptn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	659
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660
	Broker <Brkr>	[0..1]	±		660
	SubmittingAgent <SubmitgAgt>	[0..1]	±		660
	ClearingMember <ClrMmb>	[0..1]	±		661
	Beneficiary <Bnfcry>	[0..2]	±		661
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		661
	ExecutionAgent <ExctnAgt>	[0..2]	±		662
	RelationshipRecord <RltshRcrd>	[0..*]			662
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664
	EventDate <EvtDt>	[0..1]	Date		664
	TransactionIdentification <TxId>	[0..1]	±		664

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			665
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			665
{Or	Portfolio <Prftl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		666
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		666
	TimeStamp <TmStmp>	[0..1]	DateTime		667
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	667
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	668
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	668
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	669
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	669
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	670
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	670
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	670
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	672
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	672
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		672
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		673
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	673
	SupplementaryData <SplmtryData>	[0..*]	±	C10	673

10.4.2.2.3.1 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Date and time of submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.3.2 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	655
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmptn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	659
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660
	Broker <Brkr>	[0..1]	±		660
	SubmittingAgent <SubmitgAgt>	[0..1]	±		660
	ClearingMember <ClrMmb>	[0..1]	±		661
	Beneficiary <Bnfcry>	[0..2]	±		661
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		661
	ExecutionAgent <ExctnAgt>	[0..2]	±		662
	RelationshipRecord <RltshRcrd>	[0..*]			662
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664

10.4.2.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		656
	Nature <Ntr>	[0..1]	±		656
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		657
	DirectionOrSide <DrctnOrSd>	[0..1]	±		657
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	658
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	658
	ReportingExemption <RptgXmptn>	[0..1]			658
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658

Constraints

- **OneElementPresentRule**

At least one element must be present.

10.4.2.2.3.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.3.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.3.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.3.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

10.4.2.2.3.2.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.3.2.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.3.2.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		658
	Description <Desc>	[0..1]	Text		658

10.4.2.2.3.2.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**10.4.2.2.3.2.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

10.4.2.2.3.2.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		659
	Nature <Ntr>	[0..1]	±		659
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		660

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

10.4.2.2.3.2.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

10.4.2.2.3.2.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.3.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

10.4.2.2.3.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.3.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see ["OrganisationIdentification15Choice"](#) on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.3.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.3.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.3.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.3.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.3.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		662
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		663
	RelationshipType <RltshTp>	[1..1]			663
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664
	Description <Desc>	[0..1]	Text		664

10.4.2.2.3.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.3.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.3.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		664
Or}	Proprietary <Prtry>	[1..1]	Text		664

10.4.2.2.3.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

10.4.2.2.3.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

10.4.2.2.3.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

10.4.2.2.3.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1083

10.4.2.2.3.4 TransactionIdentification <Txld>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

10.4.2.2.3.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			665
{Or	Portfolio <Prftl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		666
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		666
	TimeStamp <TmStmp>	[0..1]	DateTime		667

10.4.2.2.3.5.1 CollateralPortfolioCode <CollPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		665
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		666

10.4.2.2.3.5.1.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

10.4.2.2.3.5.1.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "MarginPortfolio3" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

10.4.2.2.3.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 1057

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.3.5.3 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the last collateral amount determination or calculation.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.3.6 PostedMarginOrCollateral <PstdMrgnOrColl>***Presence:* [0..1]*Definition:* Information on posted collateral and margin.*Impacted by:* C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	668
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	668
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	669
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	669
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	670

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginPostedPreHaircut Must be present
Or /InitialMarginPostedPostHaircut Must be present
Or /VariationMarginPostedPreHaircut Must be present
Or /VariationMarginPostedPostHaircut Must be present
Or /ExcessCollateralPosted Must be present

```

10.4.2.2.3.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	670
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	671
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	672
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	672

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginReceivedPreHaircut Must be present
Or    /InitialMarginReceivedPostHaircut Must be present
Or    /VariationMarginReceivedPreHaircut Must be present
Or    /VariationMarginReceivedPostHaircut Must be present
Or    /ExcessCollateralReceived Must be present

```

10.4.2.2.3.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.3.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.3.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.3.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReportReceiptTimeStamp Must be present

10.4.2.2.3.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

10.4.2.2.4 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following MarginReportData7 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		676
	CounterpartyIdentification <CtrPtyId>	[1..1]			676
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	677
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	681
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		682
	Broker <Brkr>	[0..1]	±		682
	SubmittingAgent <SubmitgAgt>	[0..1]	±		682
	ClearingMember <ClrMmb>	[0..1]	±		683
	Beneficiary <Bnfcry>	[0..2]	±		683
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		683
	ExecutionAgent <ExctnAgt>	[0..2]	±		684
	RelationshipRecord <RltshRcrd>	[0..*]			684
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686
	EventDate <EvtDt>	[0..1]	Date		686
	TransactionIdentification <TxId>	[0..1]	±		686

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			687
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			687
{Or	Portfolio <Prftl>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		688
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		688
	TimeStamp <TmStmp>	[0..1]	DateTime		689
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	689
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	690
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	690
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	691
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	691
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	692
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	692
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	692
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	694
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	694
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		694
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		695
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	695
	SupplementaryData <SplmtryData>	[0..*]	±	C10	695

10.4.2.2.4.1 ReportingTimeStamp <RptgTmStmp>*Presence:* [0..1]*Definition:* Date and time of submission of the report to the trade repository.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.4.2 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	677
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	681
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		682
	Broker <Brkr>	[0..1]	±		682
	SubmittingAgent <SubmitgAgt>	[0..1]	±		682
	ClearingMember <ClrMmb>	[0..1]	±		683
	Beneficiary <Bnfcry>	[0..2]	±		683
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		683
	ExecutionAgent <ExctnAgt>	[0..2]	±		684
	RelationshipRecord <RltshRcrd>	[0..*]			684
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686

10.4.2.2.4.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		678
	Nature <Ntr>	[0..1]	±		678
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		679
	DirectionOrSide <DrctnOrSd>	[0..1]	±		679
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	680
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	680
	ReportingExemption <RptgXmptn>	[0..1]			680
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680

Constraints

- **OneElementPresentRule**

At least one element must be present.

10.4.2.2.4.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.4.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.4.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.4.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

10.4.2.2.4.2.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.4.2.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

10.4.2.2.4.2.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		680
	Description <Desc>	[0..1]	Text		680

10.4.2.2.4.2.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**10.4.2.2.4.2.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

10.4.2.2.4.2.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		681
	Nature <Ntr>	[0..1]	±		681
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		682

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

10.4.2.2.4.2.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

10.4.2.2.4.2.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

10.4.2.2.4.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

10.4.2.2.4.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.4.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see ["OrganisationIdentification15Choice"](#) on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.4.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.4.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

10.4.2.2.4.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.4.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

10.4.2.2.4.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		684
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		685
	RelationshipType <RltshTp>	[1..1]			685
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686
	Description <Desc>	[0..1]	Text		686

10.4.2.2.4.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.4.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.4.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		686
Or}	Proprietary <Prtry>	[1..1]	Text		686

10.4.2.2.4.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

10.4.2.2.4.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

10.4.2.2.4.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

10.4.2.2.4.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1083

10.4.2.2.4.4 TransactionIdentification <Txld>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

10.4.2.2.4.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			687
{Or	Portfolio <Prftl>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		688
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		688
	TimeStamp <TmStmp>	[0..1]	DateTime		689

10.4.2.2.4.5.1 CollateralPortfolioCode <CollPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		687
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		688

10.4.2.2.4.5.1.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

10.4.2.2.4.5.1.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "MarginPortfolio3" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

10.4.2.2.4.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 1057

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.4.5.3 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the last collateral amount determination or calculation.*Datatype:* "ISODatetime" on page 1084**10.4.2.2.4.6 PostedMarginOrCollateral <PstdMrgnOrColl>***Presence:* [0..1]*Definition:* Information on posted collateral and margin.*Impacted by:* C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	690
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	690
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	691
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	691
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	692

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginPostedPreHaircut Must be present
Or   /InitialMarginPostedPostHaircut Must be present
Or   /VariationMarginPostedPreHaircut Must be present
Or   /VariationMarginPostedPostHaircut Must be present
Or   /ExcessCollateralPosted Must be present

```

10.4.2.2.4.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	692
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	693
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	694
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	694

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginReceivedPreHaircut Must be present
Or /InitialMarginReceivedPostHaircut Must be present
Or /VariationMarginReceivedPreHaircut Must be present
Or /VariationMarginReceivedPostHaircut Must be present
Or /ExcessCollateralReceived Must be present

```

10.4.2.2.4.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

10.4.2.2.4.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.4.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

10.4.2.2.4.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReportReceiptTimeStamp Must be present

10.4.2.2.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

10.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.109.001.01 DerivativesTradeMarginDataTransactionState ReportV01

11.1 MessageDefinition Functionality

The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

Outline

The DerivativesTradeMarginDataTransactionStateReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Set of data concerning the reporting trade.

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> <DerivsTradMrgnDataTxStatRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]		C4	701
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		701
	MessagePagination <MsgPgntn>	[0..1]	±		701
	NumberRecords <NbRcrds>	[1..1]	Quantity		702
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		702
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		702
	ReportingPurpose <RptgPurp>	[0..*]	Text		702
	TradeData <TradData>	[1..1]			702
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	State <Stat>	[1..*]			705
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		707
	CounterpartyIdentification <CtrPtyld>	[1..1]			708
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	709
	Identification <Id>	[1..1]	±		709
	Nature <Ntr>	[0..1]	±		709
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		710
	DirectionOrSide <DrctnOrSd>	[0..1]	±		710
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	711
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	711
	ReportingExemption <RptgXmptn>	[0..1]			711
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	712
	IdentificationType <IdTp>	[0..1]	±		712
	Nature <Ntr>	[0..1]	±		712
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		713
	Broker <Brkr>	[0..1]	±		713
	SubmittingAgent <SubmitgAgt>	[0..1]	±		713
	ClearingMember <ClrMmb>	[0..1]	±		714

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Beneficiary <Bnfcry>	[0..2]	±		714
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		714
	ExecutionAgent <ExctnAgt>	[0..2]	±		715
	RelationshipRecord <RltshRcrd>	[0..*]			715
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		715
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		716
	RelationshipType <RltshTp>	[1..1]			716
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717
	Description <Desc>	[0..1]	Text		717
	EventDate <EvtDt>	[0..1]	Date		717
	TransactionIdentification <Txld>	[0..1]	±		717
	Collateral <Coll>	[1..1]			718
	CollateralPortfolioCode <CollPrtlCd>	[1..1]			718
{Or	Portfolio <Prtl>	[1..1]	±		718
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		719
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		719
	TimeStamp <TmStmp>	[0..1]	DateTime		720
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	720
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	721
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	721
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	722
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	722
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	723
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	723
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	723
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	725
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	725

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		725
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		726
	ContractModification <CtrctMod>	[0..1]	±		726
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	726
	SupplementaryData <SplmtryData>	[0..*]	±	C10	727
	SupplementaryData <SplmtryData>	[0..*]	±	C10	727

11.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <RptExctnDt>	[0..1]	Date		701
	MessagePagination <MsgPgntn>	[0..1]	±		701
	NumberRecords <NbRcrds>	[1..1]	Quantity		702
	CompetentAuthority <CmptntAuthrty>	[0..*]	Text		702
	NewTradeRepositoryIdentifier <NewTradRpstryldr>	[0..1]	±		702
	ReportingPurpose <RptgPurp>	[0..*]	Text		702

Constraints

- **OneElementPresentRule**

At least one element must be present.

11.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 1083

11.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		890
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		890

11.4.1.3 NumberRecords <NbRcrds>*Presence:* [1..1]*Definition:* Indicates the number of records in the page.*Datatype:* "Number" on page 1088**11.4.1.4 CompetentAuthority <CmptntAuthrty>***Presence:* [0..*]*Definition:* Specifies the competent authority that requires reporting of the transaction.*Datatype:* "Max100Text" on page 1089**11.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryldr>***Presence:* [0..1]*Definition:* Identifies the new trade repository to which the derivative is transferred to.**NewTradeRepositoryIdentifier <NewTradRpstryldr>** contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

11.4.1.6 ReportingPurpose <RptgPurp>*Presence:* [0..*]*Definition:* Underlying reason for reporting the derivative transaction.*Datatype:* "Max100Text" on page 1089**11.4.2 TradeData <TradData>***Presence:* [1..1]*Definition:* Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData56Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		704
Or}	State <Stat>	[1..*]			705
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		707
	CounterpartyIdentification <CtrPtyId>	[1..1]			708
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	709
	Identification <Id>	[1..1]	±		709
	Nature <Ntr>	[0..1]	±		709
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		710
	DirectionOrSide <DrctnOrSd>	[0..1]	±		710
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	711
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	711
	ReportingExemption <RptgXmptn>	[0..1]			711
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	712
	IdentificationType <IdTp>	[0..1]	±		712
	Nature <Ntr>	[0..1]	±		712
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		713
	Broker <Brkr>	[0..1]	±		713
	SubmittingAgent <SubmitgAgt>	[0..1]	±		713
	ClearingMember <ClrMmb>	[0..1]	±		714
	Beneficiary <Bnfcry>	[0..2]	±		714
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		714
	ExecutionAgent <ExctnAgt>	[0..2]	±		715
	RelationshipRecord <RltshRcrd>	[0..*]			715
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		715
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		716
	RelationshipType <RltshTp>	[1..1]			716
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717
	Description <Desc>	[0..1]	Text		717

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EventDate <EvtDt>	[0..1]	Date		717
	TransactionIdentification <TxId>	[0..1]	±		717
	Collateral <Coll>	[1..1]			718
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			718
{Or	Portfolio <Prftl>	[1..1]	±		718
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		719
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		719
	TimeStamp <TmStmp>	[0..1]	DateTime		720
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	720
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	721
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	721
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	722
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	722
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	723
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	723
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	723
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	725
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	725
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>	[0..1]	Indicator		725
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		726
	ContractModification <CtrctMod>	[0..1]	±		726
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	726
	SupplementaryData <SplmtryData>	[0..*]	±	C10	727

11.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1078

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

11.4.2.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following **MarginReportData8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		707
	CounterpartyIdentification <CtrPtyId>	[1..1]			708
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	709
	Identification <Id>	[1..1]	±		709
	Nature <Ntr>	[0..1]	±		709
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		710
	DirectionOrSide <DrctnOrSd>	[0..1]	±		710
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	711
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	711
	ReportingExemption <RptgXmptn>	[0..1]			711
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	712
	IdentificationType <IdTp>	[0..1]	±		712
	Nature <Ntr>	[0..1]	±		712
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		713
	Broker <Brkr>	[0..1]	±		713
	SubmittingAgent <SubmitgAgt>	[0..1]	±		713
	ClearingMember <ClrMmb>	[0..1]	±		714
	Beneficiary <Bnfcry>	[0..2]	±		714
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		714
	ExecutionAgent <ExctnAgt>	[0..2]	±		715
	RelationshipRecord <RltshRcrd>	[0..*]			715
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		715
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		716
	RelationshipType <RltshTp>	[1..1]			716
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717
	Description <Desc>	[0..1]	Text		717
	EventDate <EvtDt>	[0..1]	Date		717
	TransactionIdentification <TxId>	[0..1]	±		717

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			718
	CollateralPortfolioCode <CollPrflCd>	[1..1]			718
{Or	Portfolio <Prfl>	[1..1]	±		718
Or}	MarginPortfolioCode <MrgnPrflCd>	[1..1]	±		719
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		719
	TimeStamp <TmStmp>	[0..1]	DateTime		720
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	720
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	721
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	721
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	722
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	722
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	723
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	723
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	723
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	725
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	725
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrgrInd>	[0..1]	Indicator		725
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		726
	ContractModification <CtrctMod>	[0..1]	±		726
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	726
	SupplementaryData <SplmtryData>	[0..*]	±	C10	727

11.4.2.2.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODatetime" on page 1084

11.4.2.2.2 CounterpartyIdentification <CtrPtyId>*Presence:* [1..1]*Definition:* Data specific to counterparties and related fields.**CounterpartyIdentification <CtrPtyId>** contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	709
	Identification <Id>	[1..1]	±		709
	Nature <Ntr>	[0..1]	±		709
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		710
	DirectionOrSide <DrctnOrSd>	[0..1]	±		710
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	711
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	711
	ReportingExemption <RptgXmptn>	[0..1]			711
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	712
	IdentificationType <IdTp>	[0..1]	±		712
	Nature <Ntr>	[0..1]	±		712
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		713
	Broker <Brkr>	[0..1]	±		713
	SubmittingAgent <SubmitgAgt>	[0..1]	±		713
	ClearingMember <ClrMmb>	[0..1]	±		714
	Beneficiary <Bnfcry>	[0..2]	±		714
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		714
	ExecutionAgent <ExctnAgt>	[0..2]	±		715
	RelationshipRecord <RltshRcrd>	[0..*]			715
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		715
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		716
	RelationshipType <RltshTp>	[1..1]			716
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717
	Description <Desc>	[0..1]	Text		717

11.4.2.2.2.1 ReportingCounterparty <RptgCtrPty>*Presence:* [1..1]*Definition:* Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.*Impacted by:* C5 "OneElementPresentRule"**ReportingCounterparty <RptgCtrPty>** contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		709
	Nature <Ntr>	[0..1]	±		709
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		710
	DirectionOrSide <DrctnOrSd>	[0..1]	±		710
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	711
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	711
	ReportingExemption <RptgXmptn>	[0..1]			711
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711

Constraints

- **OneElementPresentRule**

At least one element must be present.

11.4.2.2.2.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique code identifying the reporting counterparty of the contract.**Identification <Id>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

11.4.2.2.2.1.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

11.4.2.2.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

11.4.2.2.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

11.4.2.2.2.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

11.4.2.2.2.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

11.4.2.2.2.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		711
	Description <Desc>	[0..1]	Text		711

11.4.2.2.2.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**11.4.2.2.2.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

11.4.2.2.2.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		712
	Nature <Ntr>	[0..1]	±		712
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		713

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

11.4.2.2.2.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

11.4.2.2.2.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

11.4.2.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

11.4.2.2.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

11.4.2.2.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see ["OrganisationIdentification15Choice"](#) on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

11.4.2.2.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

11.4.2.2.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see ["PartyIdentification248Choice"](#) on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

11.4.2.2.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

11.4.2.2.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

11.4.2.2.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		715
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		716
	RelationshipType <RltshTp>	[1..1]			716
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717
	Description <Desc>	[0..1]	Text		717

11.4.2.2.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

11.4.2.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

11.4.2.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		717
Or}	Proprietary <Prtry>	[1..1]	Text		717

11.4.2.2.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

11.4.2.2.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

11.4.2.2.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

11.4.2.2.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1083

11.4.2.2.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

11.4.2.2.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[1..1]			718
{Or	Portfolio <Prftl>	[1..1]	±		718
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		719
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		719
	TimeStamp <TmStmp>	[0..1]	DateTime		720

11.4.2.2.5.1 CollateralPortfolioCode <CollPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		718
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		719

11.4.2.2.5.1.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

11.4.2.2.5.1.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrftlCd> contains the following elements (see "MarginPortfolio3" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrftlCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrftlCd>	[0..1]	±		793

11.4.2.2.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 1057

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

11.4.2.2.5.3 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the last collateral amount determination or calculation.*Datatype:* "ISODatetime" on page 1084**11.4.2.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>***Presence:* [0..1]*Definition:* Information on posted collateral and margin.*Impacted by:* C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	721
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	721
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	722
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	722
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	723

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/InitialMarginPostedPreHaircut Must be present
Or   /InitialMarginPostedPostHaircut Must be present
Or   /VariationMarginPostedPreHaircut Must be present
Or   /VariationMarginPostedPostHaircut Must be present
Or   /ExcessCollateralPosted Must be present

```

11.4.2.2.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	723
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	724
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	725
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	725

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/InitialMarginReceivedPreHaircut Must be present

Or /InitialMarginReceivedPostHaircut Must be present

Or /VariationMarginReceivedPreHaircut Must be present

Or /VariationMarginReceivedPostHaircut Must be present

Or /ExcessCollateralReceived Must be present

11.4.2.2.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 1038

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.

11.4.2.2.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

11.4.2.2.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

11.4.2.2.10 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following elements (see "ContractModification8" on page 806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[1..1]	CodeSet		806

11.4.2.2.11 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
/TechnicalRecordIdentification Must be present
Or /ReportReceiptTimeStamp Must be present

11.4.2.2.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

11.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

Constraints

- **SupplementaryDataRule**

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

12 Message Items Types

12.1 MessageComponents

12.1.1 Agreement

12.1.1.1 MasterAgreement8

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

12.1.1.1.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Type <Tp> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729

12.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1061

12.1.1.1.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max50Text" on page 1091**12.1.1.1.2 Version <Vrsn>***Presence:* [0..1]*Definition:* Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).*Datatype:* "Max50Text" on page 1091**12.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>***Presence:* [0..1]*Definition:* Additional information specifying the other type of the master agreement.*Datatype:* "Max350Text" on page 1090**12.1.2 Amount****12.1.2.1 AmountAndDirection106***Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.2.1.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037**Constraints**

- ActiveCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.2.1.2 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 1086):

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

12.1.2.2 AmountAndDirection109*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	Amount	C1, C5	730
	Sign <Sgn>	[0..1]	Indicator		730

12.1.2.2.1 Amount <Amt>*Presence:* [0..1]*Definition:* Amount of money in the cash entry.*Impacted by:* [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)*Datatype:* ["ActiveOrHistoricCurrencyAnd19DecimalAmount"](#) on page 1037**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.2.2.2 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 1086):

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

12.1.2.3 NotionalAmount6

Definition: Indicates the reference amount from which contractual payments are determined and the schedule applicable to the payments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

Or /Currency Must be present

12.1.2.3.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.2.3.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "Schedule11" on page 797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		797
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		797
	Amount <Amt>	[1..1]	±		798

12.1.2.3.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.2.4 NotionalAmount5

Definition: Indicates the reference amount from which contractual payments are determined and the schedule applicable to the payments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		732
	SchedulePeriod <SchdlPrd>	[0..*]	±		733

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

12.1.2.4.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.2.4.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "[Schedule11](#)" on page 797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		797
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		797
	Amount <Amt>	[1..1]	±		798

12.1.3 Asset

12.1.3.1 AssetClassCommodity6Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		734
Or	Energy <Nrgy>	[1..1]	±		735
Or	Environmental <Envttl>	[1..1]	±		735
Or	Fertilizer <Frtlzr>	[1..1]	±		735
Or	Freight <Frgh>	[1..1]	±		736
Or	Index <Indx>	[1..1]	±		736
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		736
Or	Inflation <Infltn>	[1..1]	±		737
Or	Metal <Metl>	[1..1]	±		737
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		737
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		738
Or	Other <Othr>	[1..1]	±		738
Or	OtherC10 <OthrC10>	[1..1]	±		738
Or	Paper <Ppr>	[1..1]	±		738
Or}	Polypropylene <Plprpln>	[1..1]	±		739

12.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "[AssetClassCommodityAgricultural6Choice](#)" on page 747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <GrnOilSeed>	[1..1]	±		747
Or	Soft <Soft>	[1..1]	±		748
Or	Potato <Ptt>	[1..1]	±		748
Or	OliveOil <OlvlOil>	[1..1]	±		748
Or	Dairy <Dairy>	[1..1]	±		749
Or	Forestry <Frstry>	[1..1]	±		749
Or	Seafood <Sfd>	[1..1]	±		749
Or	LiveStock <LiveStock>	[1..1]	±		749
Or	Grain <Grn>	[1..1]	±		750
Or}	Other <Othr>	[1..1]	±		750

12.1.3.1.2 Energy <Nrgy>*Presence:* [1..1]*Definition:* Energy commodities.**Energy <Nrgy>** contains one of the following elements (see "[AssetClassCommodityEnergy3Choice](#)" on page 757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Electricity <Elctrcty>	[1..1]	±		757
Or	NaturalGas <NtrlGas>	[1..1]	±		758
Or	Oil <Oil>	[1..1]	±		758
Or	Coal <Coal>	[1..1]	±		758
Or	InterEnergy <IntrNrgy>	[1..1]	±		759
Or	RenewableEnergy <RnwblNrgy>	[1..1]	±		759
Or	LightEnd <LghtEnd>	[1..1]	±		759
Or	Distillates <Dstllts>	[1..1]	±		759
Or}	Other <Othr>	[1..1]	±		760

12.1.3.1.3 Environmental <Envttl>*Presence:* [1..1]*Definition:* Environmental commodities.**Environmental <Envttl>** contains one of the following elements (see "[AssetClassCommodityEnvironmental3Choice](#)" on page 763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Emissions <Emssns>	[1..1]	±		763
Or	Weather <Wthr>	[1..1]	±		763
Or	CarbonRelated <CrbnRltd>	[1..1]	±		763
Or}	Other <Othr>	[1..1]	±		764

12.1.3.1.4 Fertilizer <Frtlzz>*Presence:* [1..1]*Definition:* Fertilizer commodities.

Fertilizer <Frtlizr> contains one of the following elements (see "[AssetClassCommodityFertilizer4Choice](#)" on page 768 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <Ammn>	[1..1]	±		768
Or	DiammoniumPhosphate <DmmnmPhspht>	[1..1]	±		768
Or	Potash <Ptsh>	[1..1]	±		769
Or	Sulphur <Slphr>	[1..1]	±		769
Or	Urea <Urea>	[1..1]	±		769
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]	±		769
Or}	Other <Othr>	[1..1]	±		770

12.1.3.1.5 Freight <Frgh>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frgh> contains one of the following elements (see "[AssetClassCommodityFreight4Choice](#)" on page 773 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Dry <Dry>	[1..1]	±		773
Or	Wet <Wet>	[1..1]	±		773
Or	ContainerShip <CntrShip>	[1..1]	±		774
Or}	Other <Othr>	[1..1]	±		774

12.1.3.1.6 Index <Indx>

Presence: [1..1]

Definition: Indicates the index type of commodities.

Index <Indx> contains the following elements (see "[AssetClassCommodityIndex1](#)" on page 777 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		777

12.1.3.1.7 IndustrialProduct <IndstriPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "[AssetClassCommodityIndustrialProduct2Choice](#)" on page 784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Construction <Cnstrctn>	[1..1]	±		784
Or}	Manufacturing <Manfctg>	[1..1]	±		784

12.1.3.1.8 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following elements (see "[AssetClassCommodityInflation1](#)" on page 740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		740

12.1.3.1.9 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "[AssetClassCommodityMetal2Choice](#)" on page 774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <NonPrcls>	[1..1]			774
	BaseProduct <BasePdct>	[1..1]	CodeSet		775
	SubProduct <SubPdct>	[0..1]	CodeSet		775
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		775
Or}	Precious <Prcls>	[1..1]			776
	BaseProduct <BasePdct>	[1..1]	CodeSet		776
	SubProduct <SubPdct>	[0..1]	CodeSet		776
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		776

12.1.3.1.10 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "[AssetClassCommodityMultiCommodityExotic1](#)" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		786

12.1.3.1.11 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "[AssetClassCommodityOfficialEconomicStatistics1](#)" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		785

12.1.3.1.12 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "[AssetClassCommodityOther1](#)" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		785

12.1.3.1.13 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains the following elements (see "[AssetClassCommodityC10Other1](#)" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		785

12.1.3.1.14 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper4Choice" on page 777 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <CntrBrd>	[1..1]			778
	BaseProduct <BasePdct>	[1..1]	CodeSet		778
	SubProduct <SubPdct>	[0..1]	CodeSet		778
Or	Newsprint <Nwsprnt>	[1..1]			779
	BaseProduct <BasePdct>	[1..1]	CodeSet		779
	SubProduct <SubPdct>	[0..1]	CodeSet		779
Or	Pulp <Pulp>	[1..1]			779
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780
Or	RecoveredPaper <RcvrdPpr>	[1..1]			780
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780
Or}	Other <Othr>	[1..1]			781
	BaseProduct <BasePdct>	[1..1]	CodeSet		781
	SubProduct <SubPdct>	[0..1]	CodeSet		781

12.1.3.1.15 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <Plprpln> contains one of the following elements (see "AssetClassCommodityPolypropylene4Choice" on page 781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Plastic <Plstc>	[1..1]			781
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782
Or}	Other <Othr>	[1..1]			782
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782

12.1.4 Commodity

12.1.4.1 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		740

12.1.4.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 1045

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

12.1.4.2 AgriculturalCommodityOther2

Definition: Other agricultural commodity derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		740
	SubProduct <SubPdct>	[0..1]	CodeSet		740

12.1.4.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.3 AgriculturalCommodityGrain3

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		741
	SubProduct <SubPdct>	[0..1]	CodeSet		741
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		741

12.1.4.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 1053

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

12.1.4.3.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType30Code" on page 1042

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

12.1.4.4 AgriculturalCommodityLiveStock2

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		742
	SubProduct <SubPdct>	[0..1]	CodeSet		742

12.1.4.4.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.4.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType22Code" on page 1048

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

12.1.4.5 AgriculturalCommoditySeafood2*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		742
	SubProduct <SubPdct>	[0..1]	CodeSet		742

12.1.4.5.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.5.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType23Code" on page 1048

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

12.1.4.6 AgriculturalCommodityForestry2*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		743
	SubProduct <SubPdct>	[0..1]	CodeSet		743

12.1.4.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.6.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 1048

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

12.1.4.7 AgriculturalCommodityDairy2

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		743
	SubProduct <SubPdct>	[0..1]	CodeSet		743

12.1.4.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.7.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 1048

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

12.1.4.8 AgriculturalCommodityOliveOil3

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		744
	SubProduct <SubPdct>	[0..1]	CodeSet		744
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		744

12.1.4.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.8.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 1051

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

12.1.4.8.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType29Code" on page 1041

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

12.1.4.9 AgriculturalCommodityPotato2

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		745
	SubProduct <SubPdct>	[0..1]	CodeSet		745

12.1.4.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.9.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 1052

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

12.1.4.10 AgriculturalCommoditySoft2

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		745
	SubProduct <SubPdct>	[0..1]	CodeSet		745
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		746

12.1.4.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.10.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 1049

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

12.1.4.10.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 1042

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.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

12.1.4.11 AgriculturalCommodityOilSeed2

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		746
	SubProduct <SubPdct>	[0..1]	CodeSet		746
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		747

12.1.4.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1045

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.11.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 1048

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

12.1.4.11.3 AdditionalSubProduct <AddtlSubPdct>*Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType1Code" on page 1041

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.

12.1.4.12 AssetClassCommodityAgricultural6Choice*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]	±		747
Or	Soft <Soft>	[1..1]	±		748
Or	Potato <Ptt>	[1..1]	±		748
Or	OliveOil <OlvOil>	[1..1]	±		748
Or	Dairy <Dairy>	[1..1]	±		749
Or	Forestry <Frstry>	[1..1]	±		749
Or	Seafood <Sfd>	[1..1]	±		749
Or	LiveStock <LiveStock>	[1..1]	±		749
Or	Grain <Grn>	[1..1]	±		750
Or}	Other <Othr>	[1..1]	±		750

12.1.4.12.1 GrainOilSeed <GrnOilSeed>*Presence:* [1..1]*Definition:* Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following elements (see "[AgriculturalCommodityOilSeed2](#)" on page 746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		746
	SubProduct <SubPdct>	[0..1]	CodeSet		746
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		747

12.1.4.12.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following elements (see "[AgriculturalCommoditySoft2](#)" on page 745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		745
	SubProduct <SubPdct>	[0..1]	CodeSet		745
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		746

12.1.4.12.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following elements (see "[AgriculturalCommodityPotato2](#)" on page 744 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		745
	SubProduct <SubPdct>	[0..1]	CodeSet		745

12.1.4.12.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following elements (see "[AgriculturalCommodityOliveOil3](#)" on page 744 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		744
	SubProduct <SubPdct>	[0..1]	CodeSet		744
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		744

12.1.4.12.5 Dairy <Dairy>*Presence:* [1..1]*Definition:* Dairy agricultural commodity derivative.**Dairy <Dairy>** contains the following elements (see "[AgriculturalCommodityDairy2](#)" on page 743 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		743
	SubProduct <SubPdct>	[0..1]	CodeSet		743

12.1.4.12.6 Forestry <Frstry>*Presence:* [1..1]*Definition:* Forestry agricultural commodity derivative.**Forestry <Frstry>** contains the following elements (see "[AgriculturalCommodityForestry2](#)" on page 742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		743
	SubProduct <SubPdct>	[0..1]	CodeSet		743

12.1.4.12.7 Seafood <Sfd>*Presence:* [1..1]*Definition:* Seafood agricultural commodity derivative.**Seafood <Sfd>** contains the following elements (see "[AgriculturalCommoditySeafood2](#)" on page 742 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		742
	SubProduct <SubPdct>	[0..1]	CodeSet		742

12.1.4.12.8 LiveStock <LiveStock>*Presence:* [1..1]*Definition:* Livestock agricultural commodity derivative.**LiveStock <LiveStock>** contains the following elements (see "[AgriculturalCommodityLiveStock2](#)" on page 741 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		742
	SubProduct <SubPdct>	[0..1]	CodeSet		742

12.1.4.12.9 Grain <Grn>*Presence:* [1..1]*Definition:* Grain agricultural commodity derivative.**Grain <Grn>** contains the following elements (see "[AgriculturalCommodityGrain3](#)" on page 741 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		741
	SubProduct <SubPdct>	[0..1]	CodeSet		741
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		741

12.1.4.12.10 Other <Othr>*Presence:* [1..1]*Definition:* Other agricultural commodity derivative.**Other <Othr>** contains the following elements (see "[AgriculturalCommodityOther2](#)" on page 740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		740
	SubProduct <SubPdct>	[0..1]	CodeSet		740

12.1.4.13 EnergyCommodityOther2*Definition:* Other energy commodity derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		750
	SubProduct <SubPdct>	[0..1]	CodeSet		750

12.1.4.13.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "[AssetClassProductType2Code](#)" on page 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.13.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.14 EnergyCommodityDistillates2

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		751
	SubProduct <SubPdct>	[0..1]	CodeSet		751

12.1.4.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.14.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 1049

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

12.1.4.15 EnergyCommodityLightEnd2

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		751
	SubProduct <SubPdct>	[0..1]	CodeSet		752

12.1.4.15.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.15.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 1049

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

12.1.4.16 EnergyCommodityRenewableEnergy2

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		752
	SubProduct <SubPdct>	[0..1]	CodeSet		752

12.1.4.16.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.16.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 1049

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

12.1.4.17 EnergyCommodityInterEnergy2

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		753
	SubProduct <SubPdct>	[0..1]	CodeSet		753

12.1.4.17.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.17.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType26Code" on page 1049

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

12.1.4.18 EnergyCommodityCoal2*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		753
	SubProduct <SubPdct>	[0..1]	CodeSet		753

12.1.4.18.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.18.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType24Code" on page 1048

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

12.1.4.19 EnergyCommodityOil3*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		754
	SubProduct <SubPdct>	[0..1]	CodeSet		754
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		754

12.1.4.19.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.19.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 1053

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

12.1.4.19.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType32Code" on page 1042

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.

CodeName	Name	Definition
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).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

12.1.4.20 EnergyCommodityNaturalGas3

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		755
	SubProduct <SubPdct>	[0..1]	CodeSet		755
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		756

12.1.4.20.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.20.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 1053

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

12.1.4.20.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType31Code" on page 1042

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	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).
OTHR	Other	Commodity attribute of other type.

12.1.4.21 EnergyCommodityElectricity2

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		756
	SubProduct <SubPdct>	[0..1]	CodeSet		756
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		757

12.1.4.21.1 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 1046

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.21.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 1053

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

12.1.4.21.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 1044

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.

12.1.4.22 AssetClassCommodityEnergy3Choice

Definition: Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Electricity <Elctrcty>	[1..1]	±		757
Or	NaturalGas <NtrlGas>	[1..1]	±		758
Or	Oil <Oil>	[1..1]	±		758
Or	Coal <Coal>	[1..1]	±		758
Or	InterEnergy <IntrNrgy>	[1..1]	±		759
Or	RenewableEnergy <RnwblNrgy>	[1..1]	±		759
Or	LightEnd <LghtEnd>	[1..1]	±		759
Or	Distillates <Dstllts>	[1..1]	±		759
Or}	Other <Othr>	[1..1]	±		760

12.1.4.22.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following elements (see "[EnergyCommodityElectricity2](#)" on page 756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		756
	SubProduct <SubPdct>	[0..1]	CodeSet		756
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		757

12.1.4.22.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following elements (see "[EnergyCommodityNaturalGas3](#)" on page 755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		755
	SubProduct <SubPdct>	[0..1]	CodeSet		755
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		756

12.1.4.22.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following elements (see "[EnergyCommodityOil3](#)" on page 753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		754
	SubProduct <SubPdct>	[0..1]	CodeSet		754
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		754

12.1.4.22.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following elements (see "[EnergyCommodityCoal2](#)" on page 753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		753
	SubProduct <SubPdct>	[0..1]	CodeSet		753

12.1.4.22.5 InterEnergy <IntrNrgy>*Presence:* [1..1]*Definition:* Inter energy commodity derivative.**InterEnergy <IntrNrgy>** contains the following elements (see "[EnergyCommodityInterEnergy2](#)" on page 752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		753
	SubProduct <SubPdct>	[0..1]	CodeSet		753

12.1.4.22.6 RenewableEnergy <RnwblNrgy>*Presence:* [1..1]*Definition:* Renewable energy commodity derivative.**RenewableEnergy <RnwblNrgy>** contains the following elements (see "[EnergyCommodityRenewableEnergy2](#)" on page 752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		752
	SubProduct <SubPdct>	[0..1]	CodeSet		752

12.1.4.22.7 LightEnd <LghtEnd>*Presence:* [1..1]*Definition:* Light end energy commodity derivative.**LightEnd <LghtEnd>** contains the following elements (see "[EnergyCommodityLightEnd2](#)" on page 751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		751
	SubProduct <SubPdct>	[0..1]	CodeSet		752

12.1.4.22.8 Distillates <Dstllts>*Presence:* [1..1]*Definition:* Distillates energy commodity derivative.**Distillates <Dstllts>** contains the following elements (see "[EnergyCommodityDistillates2](#)" on page 751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		751
	SubProduct <SubPdct>	[0..1]	CodeSet		751

12.1.4.22.9 Other <Othr>*Presence:* [1..1]*Definition:* Other energy commodity derivative.**Other <Othr>** contains the following elements (see "[EnergyCommodityOther2](#)" on page 750 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		750
	SubProduct <SubPdct>	[0..1]	CodeSet		750

12.1.4.23 EnvironmentCommodityOther2*Definition:* Other environment commodity derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		760
	SubProduct <SubPdct>	[0..1]	CodeSet		760

12.1.4.23.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "[AssetClassProductType3Code](#)" on page 1046

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.23.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "[AssetClassSubProductType49Code](#)" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.24 EnvironmentalCommodityCarbonRelated2*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		761
	SubProduct <SubPdct>	[0..1]	CodeSet		761

12.1.4.24.1 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 1046

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.24.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType29Code" on page 1049

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

12.1.4.25 EnvironmentalCommodityWeather2*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		761
	SubProduct <SubPdct>	[0..1]	CodeSet		761

12.1.4.25.1 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 1046

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.25.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType30Code" on page 1050

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

12.1.4.26 EnvironmentalCommodityEmission3*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		762
	SubProduct <SubPdct>	[0..1]	CodeSet		762
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		762

12.1.4.26.1 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 1046

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.26.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 1047

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

12.1.4.26.3 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 1044

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.

12.1.4.27 AssetClassCommodityEnvironmental3Choice

Definition: Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Emissions <Emsns>	[1..1]	±		763
Or	Weather <Wthr>	[1..1]	±		763
Or	CarbonRelated <CrbnRltd>	[1..1]	±		763
Or}	Other <Othr>	[1..1]	±		764

12.1.4.27.1 Emissions <Emsns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emsns> contains the following elements (see "[EnvironmentalCommodityEmission3](#)" on page 761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		762
	SubProduct <SubPdct>	[0..1]	CodeSet		762
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		762

12.1.4.27.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following elements (see "[EnvironmentalCommodityWeather2](#)" on page 761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		761
	SubProduct <SubPdct>	[0..1]	CodeSet		761

12.1.4.27.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following elements (see "[EnvironmentalCommodityCarbonRelated2](#)" on page 760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		761
	SubProduct <SubPdct>	[0..1]	CodeSet		761

12.1.4.27.4 Other <Othr>*Presence:* [1..1]*Definition:* Other environmental commodity derivative.**Other <Othr>** contains the following elements (see "[EnvironmentCommodityOther2](#)" on page 760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		760
	SubProduct <SubPdct>	[0..1]	CodeSet		760

12.1.4.28 FertilizerCommodityOther2*Definition:* Other fertilizer commodity derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		764
	SubProduct <SubPdct>	[0..1]	CodeSet		764

12.1.4.28.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "[AssetClassProductType5Code](#)" on page 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.28.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "[AssetClassSubProductType49Code](#)" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.29 FertilizerCommodityUreaAndAmmoniumNitrate2*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		765
	SubProduct <SubPdct>	[0..1]	CodeSet		765

12.1.4.29.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType5Code" on page 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.29.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType44Code" on page 1052

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

12.1.4.30 FertilizerCommodityUrea2*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		765
	SubProduct <SubPdct>	[0..1]	CodeSet		765

12.1.4.30.1 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 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.30.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType43Code" on page 1052

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

12.1.4.31 FertilizerCommoditySulphur2

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		766
	SubProduct <SubPdct>	[0..1]	CodeSet		766

12.1.4.31.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.31.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 1052

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

12.1.4.32 FertilizerCommodityPotash2

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		766
	SubProduct <SubPdct>	[0..1]	CodeSet		766

12.1.4.32.1 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 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.32.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 1051

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

12.1.4.33 FertilizerCommodityDiammoniumPhosphate2

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		767
	SubProduct <SubPdct>	[0..1]	CodeSet		767

12.1.4.33.1 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 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.33.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 1051

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

12.1.4.34 FertilizerCommodityAmmonia2

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		767
	SubProduct <SubPdct>	[0..1]	CodeSet		768

12.1.4.34.1 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 1046

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.34.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 1051

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

12.1.4.35 AssetClassCommodityFertilizer4Choice

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]	±		768
Or	DiammoniumPhosphate <DmmnmPhspht>	[1..1]	±		768
Or	Potash <Ptsh>	[1..1]	±		769
Or	Sulphur <Slphr>	[1..1]	±		769
Or	Urea <Urea>	[1..1]	±		769
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]	±		769
Or}	Other <Othr>	[1..1]	±		770

12.1.4.35.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following elements (see "[FertilizerCommodityAmmonia2](#)" on page 767 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		767
	SubProduct <SubPdct>	[0..1]	CodeSet		768

12.1.4.35.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following elements (see "[FertilizerCommodityDiammoniumPhosphate2](#)" on page 767 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		767
	SubProduct <SubPdct>	[0..1]	CodeSet		767

12.1.4.35.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following elements (see "[FertilizerCommodityPotash2](#)" on page 766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		766
	SubProduct <SubPdct>	[0..1]	CodeSet		766

12.1.4.35.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following elements (see "[FertilizerCommoditySulphur2](#)" on page 766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		766
	SubProduct <SubPdct>	[0..1]	CodeSet		766

12.1.4.35.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following elements (see "[FertilizerCommodityUrea2](#)" on page 765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		765
	SubProduct <SubPdct>	[0..1]	CodeSet		765

12.1.4.35.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmnmNtrt> contains the following elements (see "[FertilizerCommodityUreaAndAmmoniumNitrate2](#)" on page 764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		765
	SubProduct <SubPdct>	[0..1]	CodeSet		765

12.1.4.35.7 Other <Othr>

Presence: [1..1]

Definition: Other fertilizer commodity derivative.

Other <Othr> contains the following elements (see "[FertilizerCommodityOther2](#)" on page 764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		764
	SubProduct <SubPdct>	[0..1]	CodeSet		764

12.1.4.36 FreightCommodityOther2

Definition: Other freight commodity derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		770
	SubProduct <SubPdct>	[0..1]	CodeSet		770

12.1.4.36.1 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 1046

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.36.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "[AssetClassSubProductType49Code](#)" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.37 FreightCommodityContainerShip2

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		771
	SubProduct <SubPdct>	[0..1]	CodeSet		771

12.1.4.37.1 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 1046

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.37.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 1052

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

12.1.4.38 FreightCommodityWet3

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		771
	SubProduct <SubPdct>	[0..1]	CodeSet		772
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		772

12.1.4.38.1 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 1046

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.38.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType32Code" on page 1050

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

12.1.4.38.3 AdditionalSubProduct <AddtlSubPdct>*Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType34Code" on page 1044

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

12.1.4.39 FreightCommodityDry3*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		772
	SubProduct <SubPdct>	[0..1]	CodeSet		772
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		773

12.1.4.39.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType4Code" on page 1046

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.39.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType31Code" on page 1050

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

12.1.4.39.3 AdditionalSubProduct <AddtlSubPdct>*Presence:* [0..1]*Definition:* Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.*Datatype:* "AssetClassDetailedSubProductType33Code" on page 1043

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

12.1.4.40 AssetClassCommodityFreight4Choice*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]	±		773
Or	Wet <Wet>	[1..1]	±		773
Or	ContainerShip <CntnrShip>	[1..1]	±		774
Or}	Other <Othr>	[1..1]	±		774

12.1.4.40.1 Dry <Dry>*Presence:* [1..1]*Definition:* Dry freight commodity derivative.**Dry <Dry>** contains the following elements (see "FreightCommodityDry3" on page 772 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		772
	SubProduct <SubPdct>	[0..1]	CodeSet		772
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		773

12.1.4.40.2 Wet <Wet>*Presence:* [1..1]*Definition:* Wet freight commodity derivative.**Wet <Wet>** contains the following elements (see "FreightCommodityWet3" on page 771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		771
	SubProduct <SubPdct>	[0..1]	CodeSet		772
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		772

12.1.4.40.3 ContainerShip <CntnrShip>*Presence:* [1..1]*Definition:* Container ship freight commodity derivative.**ContainerShip <CntnrShip>** contains the following elements (see "[FreightCommodityContainerShip2](#)" on page 771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		771
	SubProduct <SubPdct>	[0..1]	CodeSet		771

12.1.4.40.4 Other <Othr>*Presence:* [1..1]*Definition:* Other freight commodity derivative.**Other <Othr>** contains the following elements (see "[FreightCommodityOther2](#)" on page 770 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		770
	SubProduct <SubPdct>	[0..1]	CodeSet		770

12.1.4.41 AssetClassCommodityMetal2Choice*Definition:* Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <NonPracs>	[1..1]			774
	BaseProduct <BasePdct>	[1..1]	CodeSet		775
	SubProduct <SubPdct>	[0..1]	CodeSet		775
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		775
Or}	Precious <Pracs>	[1..1]			776
	BaseProduct <BasePdct>	[1..1]	CodeSet		776
	SubProduct <SubPdct>	[0..1]	CodeSet		776
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		776

12.1.4.41.1 NonPrecious <NonPracs>*Presence:* [1..1]*Definition:* Non-precious metal commodity derivative.

NonPrecious <NonPrcls> contains the following **MetalCommodityNonPrecious2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		775
	SubProduct <SubPdct>	[0..1]	CodeSet		775
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		775

12.1.4.41.1.1 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 1046

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.1.4.41.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 1047

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

12.1.4.41.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 1040

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.

CodeName	Name	Definition
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.

12.1.4.41.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		776
	SubProduct <SubPdct>	[0..1]	CodeSet		776
	AdditionalSubProduct <AddtlSubPdct>	[0..1]	CodeSet		776

12.1.4.41.2.1 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 1046

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.1.4.41.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 1047

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

12.1.4.41.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 1041

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.

CodeName	Name	Definition
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.

12.1.4.42 AssetClassCommodityIndex1

Definition: Defines commodity attributes of a derivative where the type is index.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		777

12.1.4.42.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType16Code" on page 1045

CodeName	Name	Definition
INDX	Index	Index type of commodities.

12.1.4.43 AssetClassCommodityPaper4Choice

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]			778
	BaseProduct <BasePdct>	[1..1]	CodeSet		778
	SubProduct <SubPdct>	[0..1]	CodeSet		778
Or	Newsprint <Nwsprnt>	[1..1]			779
	BaseProduct <BasePdct>	[1..1]	CodeSet		779
	SubProduct <SubPdct>	[0..1]	CodeSet		779
Or	Pulp <Pulp>	[1..1]			779
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780
Or	RecoveredPaper <RcvrdPpr>	[1..1]			780
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780
Or}	Other <Othr>	[1..1]			781
	BaseProduct <BasePdct>	[1..1]	CodeSet		781
	SubProduct <SubPdct>	[0..1]	CodeSet		781

12.1.4.43.1 ContainerBoard <CntrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntrBrd> contains the following **PaperCommodityContainerBoard2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		778
	SubProduct <SubPdct>	[0..1]	CodeSet		778

12.1.4.43.1.1 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 1047

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 1050

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

12.1.4.43.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		779
	SubProduct <SubPdct>	[0..1]	CodeSet		779

12.1.4.43.2.1 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 1047

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 1051

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

12.1.4.43.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780

12.1.4.43.3.1 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 1047

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.3.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType37Code" on page 1051

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

12.1.4.43.4 RecoveredPaper <RcvrdPpr>*Presence:* [1..1]*Definition:* Recovered paper commodity derivative.**RecoveredPaper <RcvrdPpr>** contains the following **PaperCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		780
	SubProduct <SubPdct>	[0..1]	CodeSet		780

12.1.4.43.4.1 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 1047

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.4.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType49Code" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.43.5 Other <Othr>*Presence:* [1..1]*Definition:* Other commodity derivative**Other <Othr>** contains the following **PaperCommodityOther1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		781
	SubProduct <SubPdct>	[0..1]	CodeSet		781

12.1.4.43.5.1 BaseProduct <BasePdct>*Presence:* [1..1]*Definition:* Base product for the underlying asset class as specified in the classification of commodities derivatives table.*Datatype:* "AssetClassProductType8Code" on page 1047

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.5.2 SubProduct <SubPdct>*Presence:* [0..1]*Definition:* Sub-product for the underlying asset class.*Datatype:* "AssetClassSubProductType49Code" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.44 AssetClassCommodityPolypropylene4Choice*Definition:* Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Plastic <Plstc>	[1..1]			781
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782
Or}	Other <Othr>	[1..1]			782
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782

12.1.4.44.1 Plastic <Plstc>*Presence:* [1..1]*Definition:* Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782

12.1.4.44.1.1 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 1047

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.1.4.44.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 1047

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

12.1.4.44.2 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PolypropyleneCommodityOther2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		782
	SubProduct <SubPdct>	[0..1]	CodeSet		782

12.1.4.44.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 1047

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.1.4.44.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1052

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.45 IndustrialProductCommodityManufacturing2

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		783
	SubProduct <SubPdct>	[0..1]	CodeSet		783

12.1.4.45.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 1046

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.1.4.45.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 1050

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

12.1.4.46 IndustrialProductCommodityConstruction2

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		783
	SubProduct <SubPdct>	[0..1]	CodeSet		784

12.1.4.46.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 1046

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.1.4.46.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 1050

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

12.1.4.47 AssetClassCommodityIndustrialProduct2Choice

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]	±		784
Or}	Manufacturing <Manfctg>	[1..1]	±		784

12.1.4.47.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following elements (see "IndustrialProductCommodityConstruction2" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		783
	SubProduct <SubPdct>	[0..1]	CodeSet		784

12.1.4.47.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following elements (see "IndustrialProductCommodityManufacturing2" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		783
	SubProduct <SubPdct>	[0..1]	CodeSet		783

12.1.4.48 AssetClassCommodityC10Other1

Definition: Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		785

12.1.4.48.1 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 1044

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

12.1.4.49 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		785

12.1.4.49.1 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 1045

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.50 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		785

12.1.4.50.1 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 1045

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

12.1.4.51 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		786

12.1.4.51.1 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 1045

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

12.1.5 Currency Exchange

12.1.5.1 ExchangeRateBasis1

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	786
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	787

12.1.5.1.1 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange.

Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1039

Constraints

- **ActiveCurrency**

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

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

12.1.5.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1039

Constraints

- **ActiveCurrency**

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

12.1.5.2 ExchangeRateBasis1Choice

Definition: Provides information about the exchange rate basis for a foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

12.1.5.2.1 CurrencyPair <CcyPair>

Presence: [1..1]

Definition: Exchange rate basis expressed as a currency pair.

CurrencyPair <CcyPair> contains the following elements (see "ExchangeRateBasis1" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	786
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	787

12.1.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Exchange rate basis expressed in a proprietary notation.

Datatype: "Max52Text" on page 1091

12.1.6 Date Period

12.1.6.1 DatePeriod1

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

12.1.6.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 1083

12.1.6.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 1083

12.1.6.2 DatePeriod4

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[0..1]	Date		788

12.1.6.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 1083

12.1.6.2.2 ToDate <ToDt>

Presence: [0..1]

Definition: End date of the range.

Datatype: "ISODate" on page 1083

12.1.7 Date Time

12.1.7.1 DateAndDateTime2Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

12.1.7.1.1 Date <Dt>*Presence:* [1..1]*Definition:* Specified date.*Datatype:* "ISODate" on page 1083**12.1.7.1.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.*Datatype:* "ISODatetime" on page 1084**12.1.7.2 TimeToMaturity1Choice***Definition:* Provides the options for the time to maturity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			789
	Start <Start>	[0..1]			789
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	790
	End <End>	[0..1]			790
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	791
Or}	Special <Spcl>	[1..1]	CodeSet		791

12.1.7.2.1 Period <Prd>*Presence:* [1..1]*Definition:* Provides the period for the time to maturity.**Period <Prd>** contains the following **TimeToMaturityPeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Start <Start>	[0..1]			789
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	790
	End <End>	[0..1]			790
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	791

12.1.7.2.1.1 Start <Start>*Presence:* [0..1]

Definition: Specifies the start of the maturity period.

Start <Start> contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	790

12.1.7.2.1.1.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 1075

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.

12.1.7.2.1.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.7.2.1.2 End <End>

Presence: [0..1]

Definition: Specifies the end of the maturity period.

End <End> contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	791

12.1.7.2.1.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 1075

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.

12.1.7.2.1.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.7.2.2 Special <Spcl>

Presence: [1..1]

Definition: Provides the time to maturity when no period is provide.

Datatype: "SpecialPurpose2Code" on page 1079

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

12.1.8 Date Time Period

12.1.8.1 DateTimePeriod1

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
	FromDateTime <FrDtTm>	[1..1]	DateTime		791
	ToDateTime <ToDtTm>	[1..1]	DateTime		791

12.1.8.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODatetime" on page 1084

12.1.8.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: ["ISODatetime" on page 1084](#)

12.1.8.2 TimePeriod3

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[0..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		792

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FromTime Must be present

Or /ToTime Must be present

12.1.8.2.1 FromTime <FrTm>

Presence: [0..1]

Definition: Time at which the time span starts.

Datatype: ["ISOTime" on page 1092](#)

12.1.8.2.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: ["ISOTime" on page 1092](#)

12.1.8.3 TimePeriodDetails1

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		793

12.1.8.3.1 FromTime <FrTm>

Presence: [1..1]

Definition: Time at which the time span starts.

Datatype: ["ISOTime" on page 1092](#)

12.1.8.3.2 ToTime <ToTm>*Presence:* [0..1]*Definition:* Time at which the time span ends.*Datatype:* "ISOTime" on page 1092**12.1.9 Financial Instrument****12.1.9.1 MarginPortfolio3***Definition:* Specifies the unique codes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]	±		793

12.1.9.1.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>*Presence:* [1..1]*Definition:* Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following elements (see "PortfolioCode5Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prtfl>	[1..1]	±		868
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		868

12.1.9.1.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>*Presence:* [0..1]*Definition:* Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrftlCd> contains one of the following elements (see "PortfolioCode5Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		868
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		868

12.1.10 Financial Instrument Identification

12.1.10.1 PortfolioIdentification3

Definition: Identifies the portfolio if the collateral is reported on a portfolio basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	Text		794
	PortfolioTransactionExemption <PrftlTxXmptn>	[0..1]	Indicator		794

12.1.10.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 1091

12.1.10.1.2 PortfolioTransactionExemption <PrftlTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.11 Identification Information

12.1.11.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		795
	SchemeName <SchmeNm>	[0..1]	Text		795
	Issuer <Issr>	[0..1]	Text		795

12.1.11.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 1090

12.1.11.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 1090

12.1.11.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1090

12.1.12 Market

12.1.12.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		795
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		795

12.1.12.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 1085

12.1.12.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this field was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 1040

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

12.1.13 Miscellaneous

12.1.13.1 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		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

Constraints

- **SupplementaryDataRule**

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

12.1.13.1.1 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 1090

12.1.13.1.2 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.

12.1.13.2 StatisticsPerActionType1

Definition: Detailed statistics for submitted derivatives per action type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		797
	New <New>	[1..1]	Quantity		797
	Modification <Mod>	[1..1]	Quantity		797

12.1.13.2.1 All <All>*Presence:* [1..1]*Definition:* Total number of derivatives which have been reported.*Datatype:* "Max20PositiveNumber" on page 1087**12.1.13.2.2 New <New>***Presence:* [1..1]*Definition:* Number of derivatives which have been reported as new.*Datatype:* "Max20PositiveNumber" on page 1087**12.1.13.2.3 Modification <Mod>***Presence:* [1..1]*Definition:* Number of derivatives which have been reported as modified.*Datatype:* "Max20PositiveNumber" on page 1087**12.1.13.3 Schedule11***Definition:* Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		797
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		797
	Amount <Amt>	[1..1]	±		798

12.1.13.3.1 UnadjustedEffectiveDate <UadjstdFctvDt>*Presence:* [1..1]*Definition:* Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.*Datatype:* "ISODate" on page 1083**12.1.13.3.2 UnadjustedEndDate <UadjstdEndDt>***Presence:* [0..1]*Definition:* Indicates the end date agreed in the derivative transaction without adjustment.*Datatype:* "ISODate" on page 1083

12.1.13.3 Amount <Amt>*Presence:* [1..1]*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.**Amount <Amt>** contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.13.4 Schedule10*Definition:* Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

12.1.13.4.1 Quantity <Qty>*Presence:* [1..1]*Definition:* Number of units of the financial instrument, that is, the nominal value.*Datatype:* "[LongFraction19DecimalNumber](#)" on page 1087**12.1.13.4.2 UnitOfMeasure <UnitOfMeasr>***Presence:* [0..1]*Definition:* Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.**UnitOfMeasure <UnitOfMeasr>** contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.13.4.3 UnadjustedEffectiveDate <UadjstdFctvDt>*Presence:* [1..1]*Definition:* Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 1083

12.1.13.4.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 1083

12.1.13.5 Schedule1

Definition: Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		799
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799
	Price <Pric>	[1..1]	±		799

12.1.13.5.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 1083

12.1.13.5.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 1083

12.1.13.5.3 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.6 UniqueProductIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

12.1.13.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "[Max52Text](#)" on page 1091

12.1.13.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification185](#)" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	SchemeName <SchmeNm>	[0..1]	Text		873
	Issuer <Issr>	[0..1]	Text		873

12.1.13.7 TradeConfirmation4

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		801
	TimeStamp <TmStmp>	[0..1]	DateTime		801

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /TimeStamp Must be present

12.1.13.7.1 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 1079

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.1.13.7.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODateTime" on page 1084

12.1.13.8 TradeConfirmation3Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confd>	[1..1]	±	C31	801
Or}	NonConfirmed <NonConfd>	[1..1]	±		802

12.1.13.8.1 Confirmed <Confd>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Impacted by: C31 "OneElementPresentRule"

Confirmed <Confid> contains the following elements (see ["TradeConfirmation4"](#) on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		801
	TimeStamp <TmStmp>	[0..1]	DateTime		801

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /TimeStamp Must be present

12.1.13.8.2 NonConfirmed <NonConfid>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfid> contains the following elements (see ["TradeNonConfirmation1"](#) on page 893 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		893

12.1.13.9 NumberOfTransactionsPerValidationRule6

Definition: Number of individual reports or transactions received / sent, detailed per validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DetailedNumber <DtldNb>	[1..1]	Text		802
	ReportStatus <RptSts>	[1..*]	±		802

12.1.13.9.1 DetailedNumber <DtldNb>

Presence: [1..1]

Definition: Number of individual reports or transactions sent / received, detailed per status.

Datatype: ["Max15NumericText"](#) on page 1089

12.1.13.9.2 ReportStatus <RptSts>

Presence: [1..*]

Definition: Common validation rule for all individual reports received.

ReportStatus <RptSts> contains the following elements (see "RejectionReason70" on page 935 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <MsgRptId>	[1..1]	Text		935
	Status <Sts>	[1..1]	CodeSet		935
	DetailedValidationRule <DtldVldtnRule>	[0..1]	±		936

12.1.13.10 ContractModification9

Definition: Information related to the action type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..1]	CodeSet		803
	Level <Lv/>	[0..1]	CodeSet		804

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /ActionType Must be present
 Or /Level Must be present

12.1.13.10.1 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 1080

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.

CodeName	Name	Definition
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

12.1.13.10.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 1071

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.13.11 TechnicalAttributes6

Definition: Specifies technical attributes of the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		804
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		805

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReportReceiptTimeStamp Must be present

12.1.13.11.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "Max140Text" on page 1089

12.1.13.11.2 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODateTime" on page 1084

12.1.13.12 ContractValuationData8

Definition: Information related to contract valuation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		805
	TimeStamp <TmStmp>	[0..1]	DateTime		805
	Type <Tp>	[0..1]	CodeSet		806
	Delta <Dlta>	[0..1]	Quantity		806

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /ContractValue Must be present
 Or /TimeStamp Must be present
 Or /Type Must be present
 Or /Delta Must be present

12.1.13.12.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies the current value of the outstanding contract.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection109" on page 730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	Amount	C1, C5	730
	Sign <Sgn>	[0..1]	Indicator		730

12.1.13.12.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last valuation marked to market provided by the central counterparty (CCP) or calculated using the current or last available market price of the inputs.

Datatype: "ISODateTime" on page 1084

12.1.13.12.3 Type <Tp>*Presence:* [0..1]*Definition:* Indicates the source and method used for the valuation of the transaction by the reporting counterparty.*Usage:*

If at least one valuation input is used that is classified as mark-to-model, the whole valuation is classified as mark-to-model.

If only inputs are used that are classified as mark-to-market; the whole valuation is classified as mark-to-market.

Datatype: "ValuationType1Code" on page 1083

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

12.1.13.12.4 Delta <Dlta>*Presence:* [0..1]*Definition:* Specifies the ratio of the absolute change in price of a derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.*Datatype:* "LongFraction19DecimalNumber" on page 1087**12.1.13.13 ContractModification8***Definition:* Information related to the action type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[1..1]	CodeSet		806

12.1.13.13.1 ActionType <ActnTp>*Presence:* [1..1]*Definition:* Indication of the action type of the transaction.*Datatype:* "TransactionOperationType11Code" on page 1081

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

12.1.13.14 CompareCommodityAssetClass4

Definition: Specifies two values to compare for a commodity asset class.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		807
	Value2 <Val2>	[0..1]	±		808

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

 /Value1 Must be present

Or /Value2 Must be present

12.1.13.14.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity6Choice" on page 733 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		734
Or	Energy <Nrgy>	[1..1]	±		735
Or	Environmental <Envttl>	[1..1]	±		735
Or	Fertilizer <Frtlizr>	[1..1]	±		735
Or	Freight <Frght>	[1..1]	±		736
Or	Index <Indx>	[1..1]	±		736
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		736
Or	Inflation <Infltn>	[1..1]	±		737
Or	Metal <Metl>	[1..1]	±		737
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		737
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		738
Or	Other <Othr>	[1..1]	±		738
Or	OtherC10 <OthrC10>	[1..1]	±		738
Or	Paper <Ppr>	[1..1]	±		738
Or}	Polypropylene <Plprpln>	[1..1]	±		739

12.1.13.14.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity6Choice" on page 733 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		734
Or	Energy <Nrgy>	[1..1]	±		735
Or	Environmental <Envttl>	[1..1]	±		735
Or	Fertilizer <Frtlizr>	[1..1]	±		735
Or	Freight <Frgh>	[1..1]	±		736
Or	Index <Indx>	[1..1]	±		736
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		736
Or	Inflation <Infltn>	[1..1]	±		737
Or	Metal <Metl>	[1..1]	±		737
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		737
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		738
Or	Other <Othr>	[1..1]	±		738
Or	OtherC10 <OthrC10>	[1..1]	±		738
Or	Paper <Ppr>	[1..1]	±		738
Or}	Polypropylene <Plprpln>	[1..1]	±		739

12.1.13.15 UniqueProductIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		809
Or}	Proprietary <Prtry>	[1..1]	±		809

12.1.13.15.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 1091

12.1.13.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification175](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.16 TechnicalAttributes5

Definition: Specifies technical attributes of the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		810
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		810
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		811

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReconciliationFlag Must be present

Or /ReportReceiptTimeStamp Must be present

12.1.13.16.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

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

Datatype: "[Max140Text](#)" on page 1089

12.1.13.16.2 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Datatype: "[Reconciliation3Code](#)" on page 1076

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.

CodeName	Name	Definition
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

12.1.13.16.3 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODatetime" on page 1084

12.1.13.17 NonFinancialInstitutionSector10

Definition: Provides detailed information concerning non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..*]	±		812
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		812
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		812
	FederalInstitution <FdrllInstn>	[0..1]	Indicator		813

12.1.13.17.1 Sector <Sctr>

Presence: [1..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Sector <Sctr> contains the following elements (see "[GenericIdentification175](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.17.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.17.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the counterparty's commercial or treasury financing activity.

Usage: If the element is not present, the DirectlyLinkedActivity is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.17.4 FederalInstitution <FdrInstn>

Presence: [0..1]

Definition: Indicates whether the counterparty is an entity established pursuant to federal law like for example a federal authority or a government corporation.

Usage: If the element is not present, the FederalInstitution is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.13.18 CorporateSectorCriteria6

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		813
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		814
	NotReported <NotRptd>	[0..1]	CodeSet		815

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FinancialInstitutionSector[*] Must be present
 Or /NonFinancialInstitutionSector[*] Must be present
 Or /NotReported Must be present

12.1.13.18.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType2Code" on page 1064

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of

CodeName	Name	Definition
		providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

12.1.13.18.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NonFinancialPartySector1Code" on page 1071

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccommodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.

CodeName	Name	Definition
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

12.1.13.18.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

Datatype: "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.13.19 TradeSecurityIdentificationQueryCriteria3

Definition: Specifies the query criteria related to securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Optr>	[1..1]	CodeSet		815
	Identification <Id>	[0..*]	±		816
	ContractType <CtrctTp>	[0..*]	CodeSet		816
	ISIN <ISIN>	[0..*]		C9	816
	Identifier <Idr>	[0..*]	IdentifierSet		817
	NotReported <NotRptd>	[0..1]	CodeSet		817
	UniqueProductIdentifier <UnqPdctIdr>	[0..*]		C10	817
	Identifier <Idr>	[0..*]	Text		818
	NotReported <NotRptd>	[0..1]	CodeSet		818
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		818

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.13.19.1 Operator <Optr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 1072

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.1.13.19.2 Identification <Id>

Presence: [0..*]

Definition: Identification of the product through ISIN or All.

Identification <Id> contains the following elements (see "SecurityIdentificationQueryCriteria1" on page 927 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		927
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		927

12.1.13.19.3 ContractType <CtrctTp>

Presence: [0..*]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 1063

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.1.13.19.4 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.

Impacted by: C9 "OneElementPresentRule"

ISIN <ISIN> contains the following **ISINQueryCriteria1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..*]	IdentifierSet		817
	NotReported <NotRptd>	[0..1]	CodeSet		817

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Identifier[*] Must be present

Or /NotReported Must be present

12.1.13.19.4.1 Identifier <Idr>

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: "ISINOct2015Identifier" on page 1085

12.1.13.19.4.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.13.19.5 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification of the product through a unique product identifier.

Impacted by: C10 "OneElementPresentRule"

UniqueProductIdentifier <UnqPdctldr> contains the following **UPIQueryCriteria1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..*]	Text		818
	NotReported <NotRptd>	[0..1]	CodeSet		818

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Identifier[*] Must be present

Or /NotReported Must be present

12.1.13.19.5.1 Identifier <Idr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 1091

12.1.13.19.5.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.13.19.6 UnderlyingInstrumentIdentification <UndrlygInstrmId>

Presence: [0..*]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrumentIdentification <UndrlygInstrmId> contains one of the following elements (see "SecurityIdentificationQuery4Choice" on page 927 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..*]	IdentifierSet		928
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..*]	Text		928
Or	NotAvailable <NotAvlbl>	[1..1]	CodeSet		928
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..*]	Text		928
Or	Index <Indx>	[1..*]	±		929
Or	Basket <Bskt>	[1..*]		C11	929
	Structurer <Strr>	[0..1]	IdentifierSet		929
	Identifier <Idr>	[0..1]	Text		929
	ISIN <ISIN>	[0..1]	IdentifierSet		930
Or}	NotReported <NotRptd>	[1..1]	CodeSet		930

12.1.13.20 TradePartyQueryCriteria6

Definition: Details on the queried trade parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		819
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	819
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	820
	Beneficiary <Bnfcry>	[0..1]	±	C7	820
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±	C7	821
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	822
	Broker <Brkr>	[0..1]	±	C7	822
	CCP <CCP>	[0..1]	±	C7	823
	ClearingMember <ClrMmb>	[0..1]	±	C7	823

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.13.20.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 1072

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.1.13.20.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

Impacted by: C7 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClnId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.13.20.3 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

Impacted by: C7 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClnId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.13.20.4 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Impacted by: C7 "OneElementPresentRule"

Beneficiary <Bnfcry> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <CIntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.13.20.5 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Identification of the entity in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

Impacted by: C7 "OneElementPresentRule"

EntityResponsibleForReport <NttyRspnsblForRpt> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <CIntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

12.1.13.20.6 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

Impacted by: C7 "OneElementPresentRule"

SubmittingAgent <SubmitgAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.13.20.7 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Impacted by: C7 "OneElementPresentRule"

Broker <Brkr> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /LEI[*] Must be present
 Or /AnyBIC[*] Must be present
 Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

12.1.13.20.8 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

Impacted by: C7 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /LEI[*] Must be present
 Or /AnyBIC[*] Must be present
 Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

12.1.13.20.9 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

Impacted by: C7 "OneElementPresentRule"

ClearingMember <ClrMmb> contains the following elements (see "TradePartyIdentificationQuery8" on page 902 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.13.21 PositionSet5

Definition: Specifies the values used to calculate positions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]	±		824
	Metrics <Mtrcs>	[1..1]	±		825

12.1.13.21.1 Dimensions <Dmnsns>

Presence: [1..1]

Definition: Variables related to derivatives that are used to group derivatives together into positions.

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions3" on page 877 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		878
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	879
	Collateralisation <Collstn>	[0..1]	CodeSet		879
	Portfolio <Prftl>	[0..1]	Text		880
	ContractType <CtrctTp>	[0..1]	CodeSet		880
	AssetClass <AsstCls>	[0..1]	CodeSet		880
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		881
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	881
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	882
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	882
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	882
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	883
	ClearingStatus <ClrSts>	[0..1]	Indicator		883
	IntraGroup <IntraGrp>	[0..1]	Indicator		883
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		883
	OptionType <OptnTp>	[0..1]	CodeSet		884
	TimeToMaturity <TmToMtrty>	[0..1]	±		884
	IRSType <IRSTp>	[0..1]	Text		884
	Seniority <Snrty>	[0..1]	CodeSet		885
	Tranche <Trch>	[0..1]	Indicator		885
	Commodity <Cmmdty>	[0..1]	Text		885

12.1.13.21.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics1" on page 875 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			875
	Buyer <Buyr>	[0..1]	±		875
	Seller <Sellr>	[0..1]	±		876
	Clean <Clean>	[0..1]			876
	Buyer <Buyr>	[0..1]	±		876
	Seller <Sellr>	[0..1]	±		877

12.1.13.22 PositionSet4

Definition: Values either taken directly from the reporting fields as defined in the local regulation or derived from those fields that will be used by trade repositories to calculate positions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			827
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		828
	Collateralisation <Collstn>	[0..1]	CodeSet		828
	Portfolio <Prftl>	[0..1]	Text		829
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	831
	Metrics <Mtrcs>	[1..1]			831
	Total <Ttl>	[0..1]			831
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		832
	InitialMargin <InitlMrgn>	[0..1]	±		832
	VariationMargin <VartnMrgn>	[0..1]	±		832
	ExcessCash <XcssCsh>	[0..1]	±		832
	Clean <Clean>	[0..1]			833
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		833
	InitialMargin <InitlMrgn>	[0..1]	±		833
	VariationMargin <VartnMrgn>	[0..1]	±		833
	ExcessCash <XcssCsh>	[0..1]	±		834

12.1.13.22.1 Dimensions <Dmnsns>

Presence: [1..1]

Definition: Variables related to derivatives that are used to group derivatives together into positions.

Dimensions <Dmnsns> contains the following **PositionSetCollateralDimensions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		828
	Collateralisation <Collstn>	[0..1]	CodeSet		828
	Portfolio <Prfl>	[0..1]	Text		829
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	829
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	830
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	831

12.1.13.22.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 906 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		907
	OtherCounterparty <OthrCtrPty>	[1..1]	±		907
	Broker <Brkr>	[0..1]	±		908
	SubmittingAgent <SubmitgAgt>	[0..1]	±		908
	ClearingMember <ClrMmb>	[0..1]	±		908
	Beneficiary <Bnfcry>	[0..1]	±		908

12.1.13.22.1.2 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 1056

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and

CodeName	Name	Definition
		regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.1.13.22.1.3 Portfolio <Prftl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 1091

12.1.13.22.1.4 InitialMarginPostedCurrency <InitlMrgnPstdCcy>

Presence: [0..1]

Definition: Currency of the initial margin posted by the reporting counterparty to the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.22.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>

Presence: [0..1]

Definition: Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

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

12.1.13.22.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the initial margin received by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.22.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.22.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

Definition: Currency of collateral posted in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

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

12.1.13.22.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

Definition: Currency of collateral received in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.22.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following **PositionSetCollateralMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			831
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		832
	InitialMargin <InitlMrgn>	[0..1]	±		832
	VariationMargin <VarthMrgn>	[0..1]	±		832
	ExcessCash <XcssCsh>	[0..1]	±		832
	Clean <Clean>	[0..1]			833
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		833
	InitialMargin <InitlMrgn>	[0..1]	±		833
	VariationMargin <VarthMrgn>	[0..1]	±		833
	ExcessCash <XcssCsh>	[0..1]	±		834

12.1.13.22.2.1 Total <Ttl>

Presence: [0..1]

Definition: Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Total <Ttl> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		832
	InitialMargin <InitlMrgn>	[0..1]	±		832
	VariationMargin <VartnMrgn>	[0..1]	±		832
	ExcessCash <XcssCsh>	[0..1]	±		832

12.1.13.22.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "Max20PositiveNumber" on page 1087

12.1.13.22.2.1.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.22.2.1.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.22.2.1.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.22.2.2 Clean <Clean>

Presence: [0..1]

Definition: Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Clean <Clean> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		833
	InitialMargin <InitlMrgn>	[0..1]	±		833
	VariationMargin <VartnMrgn>	[0..1]	±		833
	ExcessCash <XcssCsh>	[0..1]	±		834

12.1.13.22.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "[Max20PositiveNumber](#)" on page 1087

12.1.13.22.2.2.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.22.2.2.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.22.2.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "PositionSetPostedAndReceived1" on page 886 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.23 CompareUnitPrice5

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		834
	Value2 <Val2>	[0..1]	±		835

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.23.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.23.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.24 CompareUnitPrice4

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		836
	Value2 <Val2>	[0..1]	±		836

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.24.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.24.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.25 CompareTrueFalseIndicator3

Definition: Specifies two values to compare for a true false indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Indicator		837
	Value2 <Val2>	[0..1]	Indicator		837

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.25.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.25.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.26 CompareText1

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		837
	Value2 <Val2>	[0..1]	Text		837

12.1.13.26.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "[Max52Text](#)" on page 1091

12.1.13.26.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 1091

12.1.13.27 CompareReportingLevelType2

Definition: Specifies two values to compare for a reporting level type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	CodeSet		838
	Value2 <Val2>	[0..1]	CodeSet		838

12.1.13.27.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ModificationLevel1Code" on page 1071

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.13.27.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ModificationLevel1Code" on page 1071

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.13.28 ComparePercentageRate3

Definition: Specifies two values to compare for a percentage rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Rate		839
	Value2 <Val2>	[0..1]	Rate		839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.28.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1088

12.1.13.28.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1088

12.1.13.29 CompareNumber5

Definition: Specifies two values to compare for a number of maximum 3 digits.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	839
	Value2 <Val2>	[0..1]	Quantity	C5	839

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.13.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.13.30 CompareMICIdentifier3

Definition: Specifies two values to compare for a MIC (Market Identifier Code-ISO10383) identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		840
	Value2 <Val2>	[0..1]	IdentifierSet		840

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "MICIdentifier" on page 1085

12.1.13.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "MICIdentifier" on page 1085

12.1.13.31 CompareISINIdentifier4

Definition: Specifies two values to compare for an ISIN (International Securities Identification Number-ISO 6166) Identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		841
	Value2 <Val2>	[0..1]	IdentifierSet		841

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.31.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1085

12.1.13.31.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1085

12.1.13.32 CompareISINIdentifier2

Definition: Specifies two values to compare for an ISIN Identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		841
	Value2 <Val2>	[0..1]	IdentifierSet		841

12.1.13.32.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1085

12.1.13.32.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1085

12.1.13.33 CompareDateTime3

Definition: Specifies two values to compare for a date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	DateTime		842
	Value2 <Val2>	[0..1]	DateTime		842

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODatetime" on page 1084

12.1.13.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODatetime" on page 1084

12.1.13.34 CompareCFIIdentifier3

Definition: Specifies two values to compare for a CFI (Classification of Financial Instruments-ISO 10962) identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	IdentifierSet		842
	Value2 <Val2>	[0..1]	IdentifierSet		842

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Value1 Must be present
 Or /Value2 Must be present

12.1.13.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1084

12.1.13.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1084

12.1.13.35 CompareOrganisationIdentification7

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		843
	Value2 <Val2>	[0..1]	±		843

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.35.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		905

12.1.13.35.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		905

12.1.13.36 CompareDate3

Definition: Specifies two values to compare for a date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Date		844
	Value2 <Val2>	[0..1]	Date		844

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.36.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1083

12.1.13.36.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1083

12.1.13.37 TradeRecurrentQuery5

Definition: Recurrent query criteria.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryType <QryTp>	[1..1]	Text		844
	Frequency <Frqcy>	[1..1]	±	C3, C4, C5	844
	ValidUntil <VldUntil>	[1..1]	Date		845

12.1.13.37.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of recurrent query which is requested.

Datatype: "Max1000Text" on page 1089

12.1.13.37.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

Impacted by: C3 "Frequency1Rule", C4 "Frequency2Rule", C5 "Frequency3Rule"

Frequency <Frqcy> contains the following elements (see "[TradeQueryExecutionFrequency3](#)" on page 845 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		845
	DeliveryDay <DlrvyDay>	[0..*]	CodeSet		846
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		846

Constraints

- **Frequency1Rule**

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

12.1.13.37.3 ValidUntil <VldUntil>

Presence: [1..1]

Definition: Defines the date until which the query will be executed.

Datatype: ["ISODate"](#) on page 1083

12.1.13.38 TradeQueryExecutionFrequency3

Definition: Specifies the frequency of the trade query execution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		845
	DeliveryDay <DlrvyDay>	[0..*]	CodeSet		846
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		846

Constraints

- **Frequency1Rule**

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

12.1.13.38.1 FrequencyType <FrqcyTp>

Presence: [1..1]

Definition: Specifies the frequency type of the trade query execution.

Datatype: "Frequency14Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

12.1.13.38.2 DeliveryDay <DlvryDay>

Presence: [0..*]

Definition: Specifies the day of the expected delivery of the query response.

Datatype: "WeekDay3Code" on page 1083

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

12.1.13.38.3 DayOfMonth <DayOfMnth>

Presence: [0..*]

Definition: Day of the month of the monthly query execution.

Datatype: "DayOfMonthNumber" on page 1087

12.1.13.39 CompareText2

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Text		847
	Value2 <Val2>	[0..1]	Text		847

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.39.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 1091

12.1.13.39.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 1091

12.1.13.40 CompareOrganisationIdentification6

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		847
	Value2 <Val2>	[0..1]	±		848

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Value1 Must be present

Or /Value2 Must be present

12.1.13.40.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.40.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.41 Cleared23Choice

Definition: Indicates whether the contract was cleared, not cleared or if the contract is intended to be cleared.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]			849
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852
Or	IntendToClear <IntndToClear>	[1..1]			853
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <Dtls>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr>	[0..1]	±		855
Or}	NonCleared <NonClrd>	[1..1]			855
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

12.1.13.41.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852

12.1.13.41.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.41.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides details of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852

Constraints

- **OneElementPresentRule**

At least one of the 7 elements must be present.

Following Must be True

/CCP Must be present

And /ClearingReceiptDateTime Must be present

And /ClearingDateTime Must be present

And /ClearingIdentifier Must be present

And /OriginalIdentifier Must be present

And /OriginalTradeRepositoryIdentifier Must be present

And /ClearingAccountOrigin Must be present

12.1.13.41.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.41.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "[ISODatetime](#)" on page 1084

12.1.13.41.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "[ISODatetime](#)" on page 1084

12.1.13.41.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

12.1.13.41.1.2.5 OriginalIdentifier <OrgnIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

12.1.13.41.1.2.6 OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.41.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 1055

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

12.1.13.41.2 IntendToClear <IntndToClear>*Presence:* [1..1]*Definition:* Indicates that the contract is intended to be cleared.**IntendToClear <IntndToClear>** contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <DtIs>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr>	[0..1]	±		855

12.1.13.41.2.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Indicates that the contract is intended to be cleared.*Datatype:* "NoReasonCode" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.41.2.2 Details <DtIs>*Presence:* [1..1]*Definition:* Indicates that the contract is intended to be cleared and provides details of such clearing.*Impacted by:* C30 "OneElementPresentRule"**Details <DtIs>** contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnITradRpstryIdr>	[0..1]	±		855

Constraints

- **OneElementPresentRule**

At least one of the 6 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingReceiptDateTime Must be present

Or /ClearingDateTime Must be present

Or /ClearingIdentifier Must be present

Or /OriginalIdentifier Must be present

Or /OriginalTradeRepositoryIdentifier Must be present

12.1.13.41.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.41.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "[ISODatetime](#)" on page 1084

12.1.13.41.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "[ISODatetime](#)" on page 1084

12.1.13.41.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "[UniqueTransactionIdentifier1Choice](#)" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		868

12.1.13.41.2.2.5 OriginalIdentifier <Orgnlldr>*Presence:* [0..1]*Definition:* Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.**OriginalIdentifier <Orgnlldr>** contains one of the following elements (see "[UniqueTransactionIdentifier1Choice](#)" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		868

12.1.13.41.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryldr>*Presence:* [0..1]*Definition:* Identifies the trade repository to which the original derivative was reported.**OriginalTradeRepositoryIdentifier <OrgnlTradRpstryldr>** contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.13.41.3 NonCleared <NonClrd>*Presence:* [1..1]*Definition:* Indicates that the contract has not been cleared.**NonCleared <NonClrd>** contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

12.1.13.41.3.1 Reason <Rsn>*Presence:* [1..1]*Definition:* No reason to report or no reason available to report.*Datatype:* "[NoReasonCode](#)" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.41.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

12.1.13.41.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "[NonClearingReason2](#)" on page 865 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		865
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		866

12.1.13.41.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following elements (see "[NonClearingReason2](#)" on page 865 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		865
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		866

12.1.13.42 Schedule4

Definition: Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		857
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		857
	Price <Pric>	[1..1]	±		857

12.1.13.42.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 1083

12.1.13.42.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 1083

12.1.13.42.3 Price <Pric>

Presence: [1..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.13.43 ExerciseDate1Choice

Definition: Choice between a known exercise date and a pending date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <FrstExrcDt>	[1..1]	Date		858
Or}	PendingDateApplicable <PdgDtAplbl>	[1..1]	CodeSet		858

12.1.13.43.1 FirstExerciseDate <FrstExrcDt>

Presence: [1..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

Usage

: For European style options, the first possible exercise date is the same as the ExpirationDate.

For American style options, the first possible exercise date is the same as the ExecutionTimeStamp.

For Knock-in options, the first exercise date is reported when available.

Datatype: "ISODate" on page 1083

12.1.13.43.2 PendingDateApplicable <PdgDtAplbl>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus2Code" on page 1075

CodeName	Name	Definition
PNDG	Pending	Price is pending.

12.1.13.44 InterestRateFrequency3Choice

Definition: Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.13.44.1 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C33 "OneElementPresentRule"

Term <Term> contains the following elements (see ["InterestRateContractTerm4"](#) on page 859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Unit Must be present
Or    /Value Must be present
```

12.1.13.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Datatype: ["Max52Text"](#) on page 1091

12.1.13.45 InterestRateContractTerm4

Definition: Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Unit Must be present
Or    /Value Must be present
```

12.1.13.45.1 Unit <Unit>

Presence: [0..1]

Definition: Unit for the rate basis.

Datatype: ["Frequency13Code"](#) on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.1.13.45.2 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.13.46 InterestComputationMethodFormat7

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

12.1.13.46.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod4Code" on page 1067

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any

CodeName	Name	Definition
		leap day from the count, and a 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided

CodeName	Name	Definition
		by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.

CodeName	Name	Definition
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

12.1.13.46.2 Narrative <Nrrtv>

Presence: [0..1]

Definition: The computation method can not be represented in the predefined fields.

Datatype: "Max1000Text" on page 1089

12.1.13.47 TradeConfirmation1Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±		865
Or}	NonConfirmed <NonConf>	[1..1]	±		865

12.1.13.47.1 Confirmed <Conf>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Conf> contains the following elements (see ["TradeConfirmation2" on page 893](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		893
	TimeStamp <TmStmp>	[1..1]	DateTime		894

12.1.13.47.2 NonConfirmed <NonConf>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConf> contains the following elements (see ["TradeNonConfirmation1" on page 893](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		893

12.1.13.48 NonClearingReason2

Definition: Indicates the reason for which the contract has not been cleared.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		865
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		866

12.1.13.48.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: ["ClearingExemptionException1Code" on page 1055](#)

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.

CodeName	Name	Definition
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

12.1.13.48.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 1090

12.1.13.49 UniqueTransactionIdentifier3Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		866
Or	Proprietary <Prtry>	[1..1]	±		866
Or}	NotAvailable <NotAvlbl>	[1..1]	CodeSet		866

12.1.13.49.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 1086

12.1.13.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.49.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Indicates unique transaction identifier is not available.

Datatype: "NoReasonCode" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.50 UniqueTransactionIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

12.1.13.50.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIIdentifier" on page 1086

12.1.13.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification175](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.51 UniqueTransactionIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		868

12.1.13.51.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIIdentifier" on page 1086

12.1.13.51.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Frequency expressed in a proprietary notation.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification179](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	Issuer <Issr>	[0..1]	Text		874

12.1.13.52 PortfolioCode5Choice*Definition:* Element is a choice between a known portfolio code and a code applicable when the code is unknown.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prtrl>	[1..1]	±		868
Or}	NoPortfolio <NoPrtrl>	[1..1]	CodeSet		868

12.1.13.52.1 Portfolio <Prtrl>*Presence:* [1..1]*Definition:* Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.**Portfolio <Prtrl>** contains the following elements (see "[PortfolioIdentification3](#)" on page 794 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	Text		794
	PortfolioTransactionExemption <PrtrlTxXmptn>	[0..1]	Indicator		794

12.1.13.52.2 NoPortfolio <NoPrtrl>*Presence:* [1..1]*Definition:* Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.*Datatype:* "[NotApplicable1Code](#)" on page 1072

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.13.53 PortfolioCode3Choice*Definition:* Element is a choice between a known portfolio code and a code applicable when the code is unknown.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrtl>	[1..1]	CodeSet		869

12.1.13.53.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 1091

12.1.13.53.2 NoPortfolio <NoPrtl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 1072

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.13.54 NaturalPersonIdentification3

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		869
	Country <Ctry>	[0..1]	CodeSet	C4	869

12.1.13.54.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "NaturalPersonIdentification2" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		870
	Name <Nm>	[0..1]	Text		870
	Domicile <Dmcl>	[0..1]	Text		870

12.1.13.54.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country of residence of a natural person.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1058

Constraints

- **Country**

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

12.1.13.55 NaturalPersonIdentification2

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		870
	Name <Nm>	[0..1]	Text		870
	Domicile <Dmcl>	[0..1]	Text		870

12.1.13.55.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.55.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the natural person.

Datatype: "Max105Text" on page 1089

12.1.13.55.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the natural person.

Datatype: "Max500Text" on page 1091

12.1.13.56 Direction4Choice

Definition: Choice between elements indicating the direction of the derivative transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

12.1.13.56.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following elements (see "[Direction2](#)" on page 871 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		871
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		872

12.1.13.56.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "[OptionParty1Code](#)" on page 1073

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

12.1.13.57 Direction2

Definition: Elements indicating the direction of the derivative transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		871
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		872

12.1.13.57.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 1073

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

12.1.13.57.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 1073

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

12.1.13.58 NonFinancialInstitutionSector2

Definition: Provides detailed information concerning non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		872
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		872
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		872

12.1.13.58.1 Sector <Sctr>

Presence: [0..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Datatype: "NACEDomainIdentifier" on page 1086

12.1.13.58.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the reporting counterparty is above the clearing threshold.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.13.58.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.13.59 GenericIdentification185

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	SchemeName <SchmeNm>	[0..1]	Text		873
	Issuer <Issr>	[0..1]	Text		873

12.1.13.59.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max100Text" on page 1089

12.1.13.59.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 1090

12.1.13.59.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1090

12.1.13.60 GenericIdentification184

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

12.1.13.60.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 1090

12.1.13.60.2 Source <Src>*Presence:* [1..1]*Definition:* Indicates the source of the identifier that represent the underlier.*Datatype:* "Max100Text" on page 1089**12.1.13.61 GenericIdentification179***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	Issuer <Issr>	[0..1]	Text		874

12.1.13.61.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.*Datatype:* "Max52Text" on page 1091**12.1.13.61.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1090**12.1.13.62 GenericIdentification175***Definition:* Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.62.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification assigned by an institution.*Datatype:* "Max72Text" on page 1092**12.1.13.62.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.

Datatype: "Max35Text" on page 1090

12.1.13.62.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1090

12.1.13.63 PositionSetMetrics1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			875
	Buyer <Buyr>	[0..1]	±		875
	Seller <Sellr>	[0..1]	±		876
	Clean <Clean>	[0..1]			876
	Buyer <Buyr>	[0..1]	±		876
	Seller <Sellr>	[0..1]	±		877

12.1.13.63.1 Total <Ttl>

Presence: [0..1]

Definition: Refers to the total number of trades contained in the position set.

Total <Ttl> contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		875
	Seller <Sellr>	[0..1]	±		876

12.1.13.63.1.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Buyer <Buyr> contains the following elements (see "PositionSetTotal1" on page 887 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		888
	Positive <Postv>	[0..1]			888
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888
	Negative <Neg>	[0..1]			889
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.63.1.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Seller <Sellr> contains the following elements (see "PositionSetTotal1" on page 887 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		888
	Positive <Postv>	[0..1]			888
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888
	Negative <Neg>	[0..1]			889
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.63.2 Clean <Clean>

Presence: [0..1]

Definition: Refers to the aggregated number of trades contained in the position set.

Clean <Clean> contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		876
	Seller <Sellr>	[0..1]	±		877

12.1.13.63.2.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Buyer <Buyr> contains the following elements (see "PositionSetTotal1" on page 887 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		888
	Positive <Postv>	[0..1]			888
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888
	Negative <Neg>	[0..1]			889
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.63.2.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Seller <Sellr> contains the following elements (see "PositionSetTotal1" on page 887 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		888
	Positive <Postv>	[0..1]			888
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888
	Negative <Neg>	[0..1]			889
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.64 PositionSetDimensions3

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		878
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	879
	Collateralisation <Collstn>	[0..1]	CodeSet		879
	Portfolio <Prftl>	[0..1]	Text		880
	ContractType <CtrctTp>	[0..1]	CodeSet		880
	AssetClass <AsstCls>	[0..1]	CodeSet		880
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		881
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	881
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	882
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	882
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	882
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	883
	ClearingStatus <ClrSts>	[0..1]	Indicator		883
	IntraGroup <IntraGrp>	[0..1]	Indicator		883
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		883
	OptionType <OptnTp>	[0..1]	CodeSet		884
	TimeToMaturity <TmToMtrty>	[0..1]	±		884
	IRSType <IRSTp>	[0..1]	Text		884
	Seniority <Snrty>	[0..1]	CodeSet		885
	Tranche <Trch>	[0..1]	Indicator		885
	Commodity <Cmmdty>	[0..1]	Text		885

12.1.13.64.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 906 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		907
	OtherCounterparty <OthrCtrPty>	[1..1]	±		907
	Broker <Brkr>	[0..1]	±		908
	SubmittingAgent <SubmitgAgt>	[0..1]	±		908
	ClearingMember <ClrMmb>	[0..1]	±		908
	Beneficiary <Bnfcry>	[0..1]	±		908

12.1.13.64.2 ValueCurrency <ValCcy>

Presence: [0..1]

Definition: Currency used for the valuation of the contract.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.64.3 Collateralisation <Collstn>

Presence: [0..1]

Definition: Type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 1056

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.1.13.64.4 Portfolio <Prftl>

Presence: [0..1]

Definition: Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.

Datatype: "Max52Text" on page 1091

12.1.13.64.5 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification according to the contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 1063

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.1.13.64.6 AssetClass <AsstCls>

Presence: [0..1]

Definition: Classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

12.1.13.64.7 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification of the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "[SecurityIdentification34Choice](#)" on page 930 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		930
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		931
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		931
Or	BasketConstituents <BsktCnsttns>	[1..*]	±		931
Or	Index <Idx>	[1..1]			931
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		931
Or	Name <Nm>	[1..1]	Text		931
Or}	Index <Idx>	[1..1]	CodeSet		932
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		934

12.1.13.64.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1039

Constraints

- **ActiveCurrency**

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

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

12.1.13.64.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1039

Constraints

- **ActiveCurrency**

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

12.1.13.64.10 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency of delivery.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1039

Constraints

- **ActiveCurrency**

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

12.1.13.64.11 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

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

12.1.13.64.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C6 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "[MasterAgreement2](#)" on page 890 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		891
	Version <Vrsn>	[0..1]	Year		891

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

12.1.13.64.13 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.64.14 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.64.15 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates the quote base for the exchange rate.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

12.1.13.64.16 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies the type of the option 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 1073

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.

12.1.13.64.17 TimeToMaturity <TmToMtrty>

Presence: [0..1]

Definition: Difference between a maturity date of a derivative and the reference date, based on a Gregorian calendar.

TimeToMaturity <TmToMtrty> contains one of the following elements (see "TimeToMaturity1Choice" on page 789 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			789
	Start <Start>	[0..1]			789
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	790
	End <End>	[0..1]			790
	Unit <Unit>	[1..1]	CodeSet		790
	Value <Val>	[1..1]	Quantity	C5	791
Or}	Special <Spcl>	[1..1]	CodeSet		791

12.1.13.64.18 IRSType <IRSTp>

Presence: [0..1]

Definition: Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

Datatype: "Max52Text" on page 1091

12.1.13.64.19 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 1058

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.
OTHR	Other	Other type of debts.

12.1.13.64.20 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranching or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.13.64.21 Commodity <Cmmdty>

Presence: [0..1]

Definition: Details on the commodity asset class type.

Datatype: "Max52Text" on page 1091

12.1.13.65 TrancheIndicator3Choice

Definition: Indication whether a derivative contract is tranching.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranching <Trnchd>	[1..1]		C38	885
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886
Or}	Untranching <Utrnchd>	[1..1]	CodeSet		886

12.1.13.65.1 Tranching <Trnchd>

Presence: [1..1]

Definition: Indication that derivative contract is tranced.

Impacted by: C38 "OneElementPresentRule"

Tranced <Trnchd> contains the following **Tranche3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/AttachmentPoint Must be present

Or /DetachmentPoint Must be present

12.1.13.65.1.1 AttachmentPoint <AttchmntPt>

Presence: [0..1]

Definition: Indicates the lower point at which the level of losses in the underlying portfolio reduces the notional of the tranche.

Datatype: "BaseOneRate" on page 1088

12.1.13.65.1.2 DetachmentPoint <DtchmntPt>

Presence: [0..1]

Definition: Indicates the point beyond which the losses in the underlying portfolio no longer reduce the notional of the tranche.

Datatype: "BaseOneRate" on page 1088

12.1.13.65.2 Untranced <Utrnchd>

Presence: [1..1]

Definition: Indicates that derivative contract is untranced.

Datatype: "NoReasonCode" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.66 PositionSetPostedAndReceived1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	887
	Received <Rcvd>	[0..1]	Amount	C2	887

12.1.13.66.1 Posted <Pstd>

Presence: [0..1]

Definition: Value posted by the reporting counterparty.

Usage: This field should include the overall value posted for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.66.2 Received <Rcvd>

Presence: [0..1]

Definition: Value received by the reporting counterparty.

Usage: This field should include the overall value received for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.67 PositionSetTotal1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		888
	Positive <Postv>	[0..1]			888
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888
	Negative <Neg>	[0..1]			889
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.67.1 NumberOfTrades <NbOfTrds>

Presence: [0..1]

Definition: Refers to the number of trades contained in the position set.

Datatype: "Max20PositiveNumber" on page 1087

12.1.13.67.2 Positive <Postv>

Presence: [0..1]

Definition: Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

Positive <Postv> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	888
	Value <Val>	[0..1]	Amount	C2	888

12.1.13.67.2.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.67.2.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.67.3 Negative <Neg>

Presence: [0..1]

Definition: Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

Negative <Neg> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	889
	Value <Val>	[0..1]	Amount	C2	889

12.1.13.67.3.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.67.3.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 1038

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.13.68 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		890
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		890

12.1.13.68.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 1092

12.1.13.68.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1086):

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

12.1.13.69 MasterAgreement2

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		891
	Version <Vrsn>	[0..1]	Year		891

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Type Must be present
 Or /Version Must be present

12.1.13.69.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Datatype: "Max50Text" on page 1091

12.1.13.69.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

Datatype: "ISORestrictedYear" on page 1093

12.1.13.70 CounterpartyTradeNature5Choice

Definition: Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		891
Or	NonFinancialInstitution <NFI>	[1..1]	±		892
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		892
Or}	Other <Othr>	[1..1]	CodeSet		892

12.1.13.70.1 FinancialInstitution <FI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 1063

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.

CodeName	Name	Definition
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

12.1.13.70.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "[NonFinancialInstitutionSector2](#)" on page 872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		872
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		872
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		872

12.1.13.70.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "[NoReasonCode](#)" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.70.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "[NoReasonCode](#)" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.71 DeliveryInterconnectionPoint1Choice

Definition: Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

12.1.13.71.1 Code <Cd>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone as a code.

Datatype: "EICIdentifier" on page 1085

12.1.13.71.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone in a proprietary format.

Datatype: "Max52Text" on page 1091

12.1.13.72 TradeNonConfirmation1

Definition: Identifies contract that is not confirmed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		893

12.1.13.72.1 Type <Tp>

Presence: [1..1]

Definition: Specifies that the contract remains unconfirmed.

Datatype: "TradeConfirmationType2Code" on page 1079

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

12.1.13.73 TradeConfirmation2

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		893
	TimeStamp <TmStmp>	[1..1]	DateTime		894

12.1.13.73.1 Type <Tp>

Presence: [1..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 1079

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.1.13.73.2 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODatetime" on page 1084

12.1.13.74 CounterpartyTradeNature15Choice

Definition: Nature of the counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

12.1.13.74.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896

12.1.13.74.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895

12.1.13.74.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 1064

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.1.13.74.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification175](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.74.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.13.74.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "[NonFinancialInstitutionSector10](#)" on page 811 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..*]	±		812
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		812
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		812
	FederalInstitution <FdrllInstn>	[0..1]	Indicator		813

12.1.13.74.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "[NoReasonCode](#)" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.74.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 1072

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.13.75 ProductClassificationCriteria1

Definition: Criteria regarding product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		897
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		897

12.1.13.75.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [0..*]

Definition: Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 1084

12.1.13.75.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 1091

12.1.13.76 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		897
	Description <Desc>	[0..1]	Text		897
	SchemeName <SchmeNm>	[0..1]	±		898
	Issuer <Issr>	[0..1]	Text		898

12.1.13.76.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 1090

12.1.13.76.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 1090

12.1.13.76.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		899
Or}	Proprietary <Prtry>	[1..1]	Text		899

12.1.13.76.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1090

12.1.13.77 UnitOfMeasure8Choice

Definition: Unit of measure in which the quantity is expressed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.13.77.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 1062

12.1.13.77.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.13.78 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		899
Or}	Proprietary <Prtry>	[1..1]	Text		899

12.1.13.78.1 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 1063

12.1.13.78.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1090

12.1.14 Organisation Identification

12.1.14.1 OrganisationIdentification9Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <ClnId>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.14.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 1085

12.1.14.1.2 ClientIdentification <ClnId>

Presence: [1..1]

Definition: Unique and unambiguous client identification of the organisation.

Datatype: "Max50Text" on page 1091

12.1.14.1.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1084

Constraints

- **AnyBIC**

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

12.1.14.2 LegalPersonIdentification1

Definition: Provides the identification of the organisation which is a legal person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		900
	Country <Ctry>	[0..1]	CodeSet	C4	900

12.1.14.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the legal person.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.14.2.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country where the registered office of the organisation is located.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1058

Constraints

- **Country**

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

12.1.14.3 OrganisationIdentification15Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.14.3.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 1085

12.1.14.3.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an organisation, using a client code or a business identification code.

Other <Othr> contains the following elements (see "OrganisationIdentification38" on page 901 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		902
	Name <Nm>	[0..1]	Text		902
	Domicile <Dmcl>	[0..1]	Text		902

12.1.14.3.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1084

Constraints

- **AnyBIC**

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

12.1.14.4 OrganisationIdentification38

Definition: Identifies an organisation through client identification, a name and a domicile.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		902
	Name <Nm>	[0..1]	Text		902
	Domicile <Dmcl>	[0..1]	Text		902

12.1.14.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains the following elements (see "[GenericIdentification175](#)" on page 874 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		874
	SchemeName <SchmeNm>	[0..1]	Text		874
	Issuer <Issr>	[0..1]	Text		875

12.1.14.4.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the organisation.

Datatype: "[Max105Text](#)" on page 1089

12.1.14.4.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the organisation.

Datatype: "[Max500Text](#)" on page 1091

12.1.15 Party Identification

12.1.15.1 TradePartyIdentificationQuery8

Definition: Query of a trade party based on the identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		903
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	903
	ClientIdentification <ClntId>	[0..*]	Text		903
	NotReported <NotRptd>	[0..1]	CodeSet		903

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

12.1.15.1.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 1085

12.1.15.1.2 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1084

Constraints

- **AnyBIC**

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

12.1.15.1.3 ClientIdentification <CIntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 1091

12.1.15.1.4 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.15.2 PartyIdentification248Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		904

12.1.15.2.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains the following elements (see "[LegalPersonIdentification1](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		900
	Country <Ctry>	[0..1]	CodeSet	C4	900

12.1.15.2.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "[NaturalPersonIdentification3](#)" on page 869 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		869
	Country <Ctry>	[0..1]	CodeSet	C4	869

12.1.15.3 PartyIdentification236Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		905

12.1.15.3.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.15.3.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "[NaturalPersonIdentification2](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		870
	Name <Nm>	[0..1]	Text		870
	Domicile <Dmcl>	[0..1]	Text		870

12.1.15.4 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	905
Or	LegalEntityIdentifier <LglNttyldr>	[1..1]	IdentifierSet		906
Or	NameAndAddress <NmAndAdr>	[1..1]	±		906
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		906

12.1.15.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C3 "AnyBIC"

Datatype: "[AnyBICDec2014Identifier](#)" on page 1084

Constraints

- **AnyBIC**

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

12.1.15.4.2 LegalEntityIdentifier <LglnTtyldr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 1085

12.1.15.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		910
	Address <Adr>	[0..1]	±		911

12.1.15.4.4 ProprietaryIdentification <Prtryld>

Presence: [1..1]

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

ProprietaryIdentification <Prtryld> contains the following elements (see "GenericIdentification1" on page 794 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		795
	SchemeName <SchmeNm>	[0..1]	Text		795
	Issuer <Issr>	[0..1]	Text		795

12.1.15.5 TradeCounterpartyReport9

Definition: Information related to parties in the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		907
	OtherCounterparty <OthrCtrPty>	[1..1]	±		907
	Broker <Brkr>	[0..1]	±		908
	SubmittingAgent <SubmitgAgt>	[0..1]	±		908
	ClearingMember <ClrMmb>	[0..1]	±		908
	Beneficiary <Bnfcry>	[0..1]	±		908

12.1.15.5.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "[Counterparty26](#)" on page 923 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			923
{Or	LEI <LEI>	[1..1]	IdentifierSet		924
Or}	Other <Othr>	[1..1]			924
	Identification <Id>	[1..1]			924
{Or	ClientIdentification <ClntId>	[1..1]	Text		925
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	925
	Name <Nm>	[0..1]	Text		925
	Domicile <Dmcl>	[0..1]	Text		925
	Nature <Ntr>	[0..1]	±		925
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		925
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		926

12.1.15.5.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "[Counterparty29](#)" on page 926 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		926
	Country <Ctry>	[0..1]	CodeSet	C4	926

12.1.15.5.3 Broker <Brkr>*Presence:* [0..1]*Definition:* Identification of the broker as an intermediary for the reporting counterparty.**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <ClntId>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.15.5.4 SubmittingAgent <SubmitgAgt>*Presence:* [0..1]*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.**SubmittingAgent <SubmitgAgt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <ClntId>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.15.5.5 ClearingMember <ClrMmb>*Presence:* [0..1]*Definition:* Identification of the clearing member in the case where the trade is cleared.**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <ClntId>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.15.5.6 Beneficiary <Bnfcry>*Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <CIntld>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.15.6 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	C4	909
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		909
Or}	LEI <LEI>	[1..1]	IdentifierSet		909

12.1.15.6.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: [C4 "Country"](#)

Datatype: ["CountryCode"](#) on page 1058

Constraints

- **Country**

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

12.1.15.6.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: ["CountrySubDivisionCode"](#) on page 1058

12.1.15.6.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: ["LEIIdentifier"](#) on page 1085

12.1.16 Payment Type

12.1.16.1 PaymentType5Choice

Definition: Choice between a payment type from a predefined list and a proprietary payment type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		910
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		910

12.1.16.1.1 Type <Tp>

Presence: [1..1]

Definition: Type, or nature, of the payment.

Datatype: "PaymentType4Code" on page 1074

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

12.1.16.1.2 ProprietaryType <PrtryTp>

Presence: [1..1]

Definition: Payment type that is not included in a predefined list.

Datatype: "Max4AlphaNumericText" on page 1091

12.1.17 Postal Address

12.1.17.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		910
	Address <Adr>	[0..1]	±		911

12.1.17.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 1090

12.1.17.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 911 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		911
	AddressLine <AdrLine>	[0..5]	Text		912
	StreetName <StrtNm>	[0..1]	Text		912
	BuildingNumber <BldgNb>	[0..1]	Text		912
	PostCode <PstCd>	[0..1]	Text		912
	TownName <TwnNm>	[0..1]	Text		912
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		912
	Country <Ctry>	[1..1]	CodeSet	C4	913

12.1.17.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		911
	AddressLine <AdrLine>	[0..5]	Text		912
	StreetName <StrtNm>	[0..1]	Text		912
	BuildingNumber <BldgNb>	[0..1]	Text		912
	PostCode <PstCd>	[0..1]	Text		912
	TownName <TwnNm>	[0..1]	Text		912
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		912
	Country <Ctry>	[1..1]	CodeSet	C4	913

12.1.17.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 1040

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

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

12.1.17.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 1092

12.1.17.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 1092

12.1.17.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 1090

12.1.17.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 1090

12.1.17.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1090

12.1.17.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1090

12.1.17.2.8 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- **Country**

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

12.1.18 Price**12.1.18.1 SecuritiesTransactionPrice17Choice***Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <DcmI>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.18.1.1 MonetaryValue <MntryVal>*Presence:* [1..1]*Definition:* Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.18.1.2 Unit <Unit>*Presence:* [1..1]*Definition:* Indicates that price is expressed in units.*Datatype:* "LongFraction19DecimalNumber" on page 1087

12.1.18.1.3 Percentage <Pctg>*Presence:* [1..1]*Definition:* Indicates that price is expressed as a rate, that is a percentage.*Datatype:* "PercentageRate" on page 1088**12.1.18.1.4 Yield <Yld>***Presence:* [1..1]*Definition:* Indicates that price is expressed as a yield.*Datatype:* "PercentageRate" on page 1088**12.1.18.1.5 Decimal <Dcml>***Presence:* [1..1]*Definition:**Datatype:* "BaseOneRate" on page 1088**12.1.18.1.6 PendingPrice <PdgPric>***Presence:* [1..1]*Definition:* Indicates that price is currently not available, but pending.*Datatype:* "PriceStatus1Code" on page 1075

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

12.1.18.1.7 Other <Othr>*Presence:* [1..1]*Definition:* Indicates that price or quantity is expressed in another notation.*Impacted by:* C19 "OneElementPresentRule"**Other <Othr>** contains the following elements (see "SecuritiesTransactionPrice5" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Quantity		917
	Type <Tp>	[0..1]	Text		917

Constraints

- OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Value Must be present
 Or /Type Must be present

12.1.18.2 PriceData2

Definition: Indicates the details of the price applicable to the derivative transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		915
	SchedulePeriod <SchdlPrd>	[0..*]	±		915
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		916
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		916

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Price Must be present
 Or /SchedulePeriod[*] Must be present
 Or /UnitOfMeasure Must be present
 Or /PriceMultiplier Must be present

12.1.18.2.1 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice17Choice](#)" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.18.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with prices varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "[Schedule1](#)" on page 799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		799
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799
	Price <Pric>	[1..1]	±		799

12.1.18.2.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the price is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.18.2.4 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction19DecimalNumber](#)" on page 1087

12.1.18.3 SecuritiesTransactionPrice14Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcml>	[1..1]	Rate		916

12.1.18.3.1 Rate <Rate>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "[PercentageRate](#)" on page 1088

12.1.18.3.2 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "[BaseOneRate](#)" on page 1088

12.1.18.4 SecuritiesTransactionPrice5

Definition: Price with notation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Quantity		917
	Type <Tp>	[0..1]	Text		917

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Value Must be present
 Or /Type Must be present

12.1.18.4.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.18.4.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 1090

12.1.18.5 SecuritiesTransactionPrice20Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <Dcm/ >	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

12.1.18.5.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.18.5.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "[PercentageRate](#)" on page 1088

12.1.18.5.3 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "[BaseOneRate](#)" on page 1088

12.1.18.5.4 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "[Number](#)" on page 1088

12.1.18.6 SecuritiesTransactionPrice13Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		918
Or	Percentage <Pctg>	[1..1]	Rate		919
Or	Decimal <Dcml>	[0..1]	Rate		919
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		919

12.1.18.6.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.18.6.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "[PercentageRate](#)" on page 1088

12.1.18.6.3 Decimal <Dcml>

Presence: [0..1]

Definition:

Datatype: "[BaseOneRate](#)" on page 1088

12.1.18.6.4 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "[Number](#)" on page 1088

12.1.19 Quantity

12.1.19.1 EnergyQuantityUnit2Choice

Definition: Specifies the units used to quantify an energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		919
Or}	Proprietary <Prtry>	[1..1]	Text		920

12.1.19.1.1 Code <Cd>

Presence: [1..1]

Definition: Energy quantity units, expressed as a code.

Datatype: "[EnergyQuantityUnit2Code](#)" on page 1061

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.

CodeName	Name	Definition
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

12.1.19.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Energy quantity unit, when energy unit code is not available, in a proprietary format.

Datatype: "Max52Text" on page 1091

12.1.19.2 Quantity47Choice

Definition: Specifies the format of the quantity of delivery.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		920
Or}	Description <Desc>	[1..1]	Text		920

12.1.19.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of delivery.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.19.2.2 Description <Desc>

Presence: [1..1]

Definition: Textual description of the delivery quantity.

Datatype: "Max52Text" on page 1091

12.1.19.3 FinancialInstrumentQuantity32Choice

Definition: Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		921
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C5	921
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C5	921

12.1.19.3.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.19.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a nominal value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.19.3.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a monetary value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.20 Rate

12.1.20.1 FixedRate10

Definition: Fixed rate related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	±		922
	DayCount <DayCnt>	[0..1]	±		922
	PaymentFrequency <PmtFrqcy>	[0..1]	±		923

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

Or /PaymentFrequency Must be present

12.1.20.1.1 Rate <Rate>

Presence: [0..1]

Definition: Indicates the per annum rate of the fixed leg(s) of an interest rate contract.

Rate <Rate> contains one of the following elements (see "[SecuritiesTransactionPrice14Choice](#)" on page 916 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		916
Or}	Decimal <Dcml>	[1..1]	Rate		916

12.1.20.1.2 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see ["InterestComputationMethodFormat7"](#) on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

12.1.20.1.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice"](#) on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.21 Regulatory Counterparty

12.1.21.1 Counterparty26

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			923
{Or	LEI <LEI>	[1..1]	IdentifierSet		924
Or}	Other <Othr>	[1..1]			924
	Identification <Id>	[1..1]			924
{Or	ClientIdentification <ClntId>	[1..1]	Text		925
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	925
	Name <Nm>	[0..1]	Text		925
	Domicile <Dmcl>	[0..1]	Text		925
	Nature <Ntr>	[0..1]	±		925
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		925
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		926

12.1.21.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		924
Or}	Other <Othr>	[1..1]			924
	Identification <Id>	[1..1]			924
{Or	ClientIdentification <ClnId>	[1..1]	Text		925
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	925
	Name <Nm>	[0..1]	Text		925
	Domicile <Dmcl>	[0..1]	Text		925

12.1.21.1.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 1085

12.1.21.1.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a counterparty, using a client code or a business identification code.

Other <Othr> contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			924
{Or	ClientIdentification <ClnId>	[1..1]	Text		925
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	925
	Name <Nm>	[0..1]	Text		925
	Domicile <Dmcl>	[0..1]	Text		925

12.1.21.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <ClnId>	[1..1]	Text		925
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	925

12.1.21.1.1.2.1.1 ClientIdentification <CIntId>*Presence:* [1..1]*Definition:* Client code used to identify the organisation.*Datatype:* "Max50Text" on page 1091**12.1.21.1.1.2.1.2 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Business identifier code used to identify the organisation.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1084**Constraints**

- **AnyBIC**

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

12.1.21.1.1.2.2 Name <Nm>*Presence:* [0..1]*Definition:* Indicates the name of the reporting counterparty.*Datatype:* "Max105Text" on page 1089**12.1.21.1.1.2.3 Domicile <Dmcl>***Presence:* [0..1]*Definition:* Indicates the domicile of counterparty.*Datatype:* "Max500Text" on page 1091**12.1.21.1.2 Nature <Ntr>***Presence:* [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "CounterpartyTradeNature5Choice" on page 891 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		891
Or	NonFinancialInstitution <NFI>	[1..1]	±		892
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		892
Or}	Other <Othr>	[1..1]	CodeSet		892

12.1.21.1.3 TradingCapacity <TradgCpcty>*Presence:* [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.1.21.1.4 CounterpartySide <CtrPtySd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a buyer or a seller.

Datatype: "OptionParty1Code" on page 1073

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

12.1.21.2 Counterparty29

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		926
	Country <Ctry>	[0..1]	CodeSet	C4	926

12.1.21.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the other counterparty of the contract.

Usage:

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 899 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		899
Or	ClientIdentification <CIntId>	[1..1]	Text		899
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	899

12.1.21.2.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1058

Constraints

- **Country**

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

12.1.22 Securities Identification

12.1.22.1 SecurityIdentificationQueryCriteria1

Definition: Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		927
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		927

12.1.22.1.1 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: "ISINOct2015Identifier" on page 1085

12.1.22.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..*]

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

Datatype: "Max52Text" on page 1091

12.1.22.2 SecurityIdentificationQuery4Choice

Definition: Query based on various identification of the security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..*]	IdentifierSet		928
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..*]	Text		928
Or	NotAvailable <NotAvlbl>	[1..1]	CodeSet		928
Or	UniqueProductIdentifier <UnqPdctldr>	[1..*]	Text		928
Or	Index <Indx>	[1..*]	±		929
Or	Basket <Bskt>	[1..*]		C11	929
	Structurer <Strr>	[0..1]	IdentifierSet		929
	Identifier <ldr>	[0..1]	Text		929
	ISIN <ISIN>	[0..1]	IdentifierSet		930
Or}	NotReported <NotRptd>	[1..1]	CodeSet		930

12.1.22.2.1 ISIN <ISIN>

Presence: [1..*]

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

Datatype: "ISINOct2015Identifier" on page 1085

12.1.22.2.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..*]

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

Datatype: "Max52Text" on page 1091

12.1.22.2.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

Datatype: "NotAvailable1Code" on page 1072

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

12.1.22.2.4 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 1091

12.1.22.2.5 Index <Indx>

Presence: [1..*]

Definition: Identification of the index on which the financial instrument is based.

Index <Indx> contains one of the following elements (see "SecurityIdentification20Choice" on page 934 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		934
Or}	Name <Nm>	[1..1]	Text		934

12.1.22.2.6 Basket <Bskt>

Presence: [1..*]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C11 "OneElementPresentRule"

Basket <Bskt> contains the following **BasketQuery1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		929
	Identifier <Idr>	[0..1]	Text		929
	ISIN <ISIN>	[0..1]	IdentifierSet		930

Constraints

- **OneElementPresentRule**

At least one element must be present.

```
Following Must be True
  /Structurer Must be present
Or    /Identifier Must be present
Or    /ISIN Must be present
```

12.1.22.2.6.1 Structurer <Strr>

Presence: [0..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 1085

12.1.22.2.6.2 Identifier <Idr>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 1091

12.1.22.2.6.3 ISIN <ISIN>*Presence:* [0..1]

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

Datatype: "ISINOct2015Identifier" on page 1085**12.1.22.2.7 NotReported <NotRptd>***Presence:* [1..1]*Definition:* Field can be queried for not reported value.*Datatype:* "NotReported1Code" on page 1072

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.22.3 SecurityIdentification34Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		930
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		931
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		931
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		931
Or	Index <Indx>	[1..1]			931
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		931
Or	Name <Nm>	[1..1]	Text		931
Or}	Index <Indx>	[1..1]	CodeSet		932
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		934

12.1.22.3.1 ISIN <ISIN>*Presence:* [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

12.1.22.3.2 AlternativeInstrumentIdentification <AltrntvInstrmld>*Presence:* [1..1]*Definition:* Proprietary identification of a security assigned by an institution or organisation.*Datatype:* "Max52Text" on page 1091**12.1.22.3.3 UniqueProductIdentifier <UnqPdctldr>***Presence:* [1..1]*Definition:* Identification through a unique product identifier.*Datatype:* "Max52Text" on page 1091**12.1.22.3.4 BasketConstituents <BsktCnstnts>***Presence:* [1..*]*Definition:* Identification of constituents for a basket of indexes.**BasketConstituents <BsktCnstnts>** contains one of the following elements (see "SecurityIdentification18Choice" on page 934 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		935
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		935

12.1.22.3.5 Index <Indx>*Presence:* [1..1]*Definition:* Indicates the index upon which the financial instrument is based.**Index <Indx>** contains one of the following **SecurityIdentification35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		931
Or	Name <Nm>	[1..1]	Text		931
Or}	Index <Indx>	[1..1]	CodeSet		932

12.1.22.3.5.1 ISIN <ISIN>*Presence:* [1..1]*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.*Datatype:* "ISINOct2015Identifier" on page 1085**12.1.22.3.5.2 Name <Nm>***Presence:* [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 1090

12.1.22.3.5.3 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1053

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
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.
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.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
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.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.

CodeName	Name	Definition
		London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
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.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm 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.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo 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.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

12.1.22.3.6 IdentificationNotAvailable <IdNotAvlbl>*Presence:* [1..1]*Definition:* Indicates that underlying identification is not available.*Datatype:* "UnderlyingIdentification1Code" on page 1082

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

12.1.22.4 SecurityIdentification20Choice*Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		934
Or}	Name <Nm>	[1..1]	Text		934

12.1.22.4.1 ISIN <ISIN>*Presence:* [1..1]*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.*Datatype:* "ISINOct2015Identifier" on page 1085**12.1.22.4.2 Name <Nm>***Presence:* [1..1]*Definition:* Proprietary identification of the index on which the financial instrument is based.*Datatype:* "Max25Text" on page 1090**12.1.22.5 SecurityIdentification18Choice***Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		935
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		935

12.1.22.5.1 ISIN <ISIN>*Presence:* [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085**12.1.22.5.2 AlternativeInstrumentIdentification <AltrntvInstrmld>***Presence:* [1..1]

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

Datatype: "Max52Text" on page 1091**12.1.23 Status****12.1.23.1 RejectionReason70**

Definition: Provides reasons of rejecting transactions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <MsgRptId>	[1..1]	Text		935
	Status <Sts>	[1..1]	CodeSet		935
	DetailedValidationRule <DtldVldtnRule>	[0..1]	±		936

12.1.23.1.1 MessageReportIdentification <MsgRptId>*Presence:* [1..1]

Definition: Identification of the report.

Datatype: "Max140Text" on page 1089**12.1.23.1.2 Status <Sts>***Presence:* [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus2Code" on page 1078

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

12.1.23.1.3 DetailedValidationRule <DtIdVldtnRule>

Presence: [0..1]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtIdVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 897 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		897
	Description <Desc>	[0..1]	Text		897
	SchemeName <SchmeNm>	[0..1]	±		898
	Issuer <Issr>	[0..1]	Text		898

12.1.24 Trade Regulatory Reporting**12.1.24.1 TradeData42**

Definition: Provides details of a new trade transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			944
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData <CmonTradData>	[1..1]			956
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstClss>	[0..1]	CodeSet		965
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Idx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Idx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <Fxdt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <Fxdt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			984
{Or	Portfolio <Prftl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IdxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwplkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035
	Level <Lvl>	[0..1]	CodeSet		1035
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1035
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1036
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037
	SupplementaryData <SplmtryData>	[0..*]	±	C1	1037

12.1.24.1.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			946
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955
	Valuation <Valtn>	[0..1]	±	C12	955
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		956

12.1.24.1.1.1 Counterparty <CtrPty>*Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.**Counterparty <CtrPty>** contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	947
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	950
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951
	Broker <Brkr>	[0..1]	±		951
	SubmittingAgent <SubmitgAgt>	[0..1]	±		951
	ClearingMember <ClrMmb>	[0..1]	±		952
	Beneficiary <Bnfcry>	[0..2]	±		952
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		952
	ExecutionAgent <ExctnAgt>	[0..2]	±		953
	RelationshipRecord <RltshRcrd>	[0..*]			953
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955

12.1.24.1.1.1.1 ReportingCounterparty <RptgCtrPty>*Presence:* [1..1]*Definition:* Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.*Impacted by:* C5 "OneElementPresentRule"**ReportingCounterparty <RptgCtrPty>** contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		947
	Nature <Ntr>	[0..1]	±		947
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		948
	DirectionOrSide <DrctnOrSd>	[0..1]	±		948
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	949
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	949
	ReportingExemption <RptgXmptn>	[0..1]			949
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.1.1.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique code identifying the reporting counterparty of the contract.**Identification <Id>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		904

12.1.24.1.1.1.1.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

12.1.24.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 1080

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.1.24.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following elements (see "[Direction4Choice](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Direction <Drctn>	[1..1]	±		871
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		871

12.1.24.1.1.1.1.5 TraderLocation <TradrLctn>*Presence:* [0..1]*Definition:* Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- Country**

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

12.1.24.1.1.1.1.6 BookingLocation <BookgLctn>*Presence:* [0..1]*Definition:* Location of the trade party or the branch/office of the trade party to which the transaction is booked.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 1058**Constraints**

- Country**

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

12.1.24.1.1.1.1.7 ReportingExemption <RptgXmptn>*Presence:* [0..1]*Definition:* Provides details on the reporting exemption of a counterparty.**ReportingExemption <RptgXmptn>** contains the following **ReportingExemption1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]	Text		949
	Description <Desc>	[0..1]	Text		949

12.1.24.1.1.1.1.7.1 Reason <Rsn>*Presence:* [1..1]*Definition:* Code specifying exemption applicable to a counterparty.*Datatype:* "Max4Text" on page 1091**12.1.24.1.1.1.1.7.2 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of applicable exemption.*Datatype:* "Max1000Text" on page 1089

12.1.24.1.1.1.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.*Impacted by:* C6 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[0..1]	±		950
	Nature <Ntr>	[0..1]	±		950
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		951

Constraints• **OneElementPresentRule**

At least one element must be present.

Following Must be True

/IdentificationType Must be present

Or /Nature Must be present

Or /ReportingObligation Must be present

12.1.24.1.1.1.2.1 IdentificationType <IdTp>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a legal entity or a natural person.**IdentificationType <IdTp>** contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntr/>	[1..1]	±		904

12.1.24.1.1.1.2.2 Nature <Ntr>*Presence:* [0..1]*Definition:* Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature15Choice](#)" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			894
	Sector <Sctr>	[1..*]			894
{Or	Code <Cd>	[1..1]	CodeSet		895
Or}	Proprietary <Prtry>	[1..1]	±		895
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		896
Or	NonFinancialInstitution <NFI>	[1..1]	±		896
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		896
Or}	Other <Othr>	[1..1]	CodeSet		896

12.1.24.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.24.1.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.24.1.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.24.1.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

12.1.24.1.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurrences of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurrence of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "[PartyIdentification248Choice](#)" on page 903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		904
Or}	Natural <Ntrl>	[1..1]	±		904

12.1.24.1.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.24.1.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurrences of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurrence of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.24.1.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		953
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		954
	RelationshipType <RltshTp>	[1..1]			954
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955
	Description <Desc>	[0..1]	Text		955

12.1.24.1.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.24.1.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 1080

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.24.1.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		955
Or}	Proprietary <Prtry>	[1..1]	Text		955

12.1.24.1.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 1062

12.1.24.1.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 1089

12.1.24.1.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 1089

12.1.24.1.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 805 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		805
	TimeStamp <TmStmp>	[0..1]	DateTime		805
	Type <Tp>	[0..1]	CodeSet		806
	Delta <Dlta>	[0..1]	Quantity		806

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

 /ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

Or /Delta Must be present

12.1.24.1.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODatetime" on page 1084

12.1.24.1.1.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]		C13	963
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstCls>	[0..1]	CodeSet		965
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Indx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Indx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976
	TransactionData <TxData>	[1..1]		C17	977
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrftlCd>	[0..1]			984
{Or	Portfolio <Prftl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvrTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdstdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFciltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyer>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035

12.1.24.1.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		965
	AssetClass <AsstCls>	[0..1]	CodeSet		965
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		966
	ProductIdentification <PdctId>	[0..1]		C14	966
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			967
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Indx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Indx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973
	SettlementCurrency <SttlmCcy>	[0..1]		C6	973
	Currency <Ccy>	[1..1]	CodeSet	C2	974

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	975
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	976
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		976

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: ["FinancialInstrumentContractType2Code" on page 1063](#)

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.1.24.1.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 1075

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

12.1.24.1.2.1.3 ProductClassification <PdctClsfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 1084

12.1.24.1.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		966
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	±		967
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		967
	ProductDescription <PdctDesc>	[0..1]	Text		967

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /UniqueProductIdentifier Must be present

Or /AlternativeInstrumentIdentification Must be present

Or /ProductDescription Must be present

12.1.24.1.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

12.1.24.1.2.1.4.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

12.1.24.1.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [0..1]

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

Datatype: "Max105Text" on page 1089

12.1.24.1.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 1089

12.1.24.1.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		968
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		968
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		969
Or	Basket <Bskt>	[1..1]		C15	969
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <Instrmld>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <Othrld>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971
Or	Index <Indx>	[1..1]		C16	972
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Indx>	[0..1]	CodeSet		972
Or	Other <Othr>	[1..1]	±		973
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		973

12.1.24.1.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 1085

12.1.24.1.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

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

Datatype: "Max52Text" on page 1091

12.1.24.1.2.1.5.3 UniqueProductIdentifier <UnqPdctldr>*Presence:* [1..1]*Definition:* Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 800 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		800
Or}	Proprietary <Prtry>	[1..1]	±		800

12.1.24.1.2.1.5.4 Basket <Bskt>*Presence:* [1..1]*Definition:* Identification of constituents for a basket of indexes.*Impacted by:* C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		969
	Identification <Id>	[0..1]	Text		970
	Constituents <Cnstnts>	[0..*]			970
	InstrumentIdentification <InstrmId>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	±		971
Or}	OtherIdentification <OthrId>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Structurer Must be present

Or /Identification Must be present

Or /Constituents[*] Must be present

12.1.24.1.2.1.5.4.1 Structurer <Strr>*Presence:* [0..1]*Definition:* Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 1085

12.1.24.1.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 1091

12.1.24.1.2.1.5.4.3 Constituents <Cnstnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnstnts> contains the following **BasketConstituents3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <InstrmId>	[1..1]			970
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		971
Or}	OtherIdentification <OthrId>	[1..1]	±		971
	Quantity <Qty>	[0..1]	Quantity		971
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		971

12.1.24.1.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

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

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		970
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		971
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		971
Or}	OtherIdentification <OthrId>	[1..1]	±		971

12.1.24.1.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: ["ISINOct2015Identifier"](#) on page 1085

12.1.24.1.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <Altrntvlnstrmld>

Presence: [1..1]

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

Datatype: ["Max52Text"](#) on page 1091

12.1.24.1.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctldr> contains one of the following elements (see ["UniqueProductIdentifier1Choice"](#) on page 809 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	Text		809
Or}	Proprietary <Prtry>	[1..1]	±		809

12.1.24.1.2.1.5.4.3.1.4 OtherIdentification <Othrld>

Presence: [1..1]

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

OtherIdentification <Othrld> contains the following elements (see ["GenericIdentification184"](#) on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

12.1.24.1.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: ["LongFraction19DecimalNumber"](#) on page 1087

12.1.24.1.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "[UnitOfMeasure8Choice](#)" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.24.1.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

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

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		972
	Name <Nm>	[0..1]	Text		972
	Index <Indx>	[0..1]	CodeSet		972

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ISIN Must be present

Or /Name Must be present

Or /Index Must be present

12.1.24.1.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "[ISINOct2015Identifier](#)" on page 1085

12.1.24.1.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "[Max350Text](#)" on page 1090

12.1.24.1.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: ["ExternalBenchmarkCurveName1Code"](#) on page 1062

12.1.24.1.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following elements (see ["GenericIdentification184"](#) on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		873
	Source <Src>	[1..1]	Text		874

12.1.24.1.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: ["UnderlyingIdentification1Code"](#) on page 1082

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

12.1.24.1.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: [C6 "ExchangeRatePresenceRule"](#)

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C2	974
	ExchangeRate <XchgRate>	[0..1]	Rate		974
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		974
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		974
	FixingDate <FxdDt>	[0..1]	DateTime		975

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

12.1.24.1.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.24.1.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

12.1.24.1.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

12.1.24.1.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

12.1.24.1.2.1.6.5 FixingDate <FxdDt>*Presence:* [0..1]*Definition:* Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.*Datatype:* "ISODatetime" on page 1084**12.1.24.1.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>***Presence:* [0..1]*Definition:* Specifies the currency second leg to be used for cash settlement of the transaction.*Impacted by:* C6 "ExchangeRatePresenceRule"**SettlementCurrencySecondLeg <SttlmCcyScndLeg>** contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C2	975
	ExchangeRate <XchgRate>	[0..1]	Rate		975
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		976
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		976
	FixingDate <FxdDt>	[0..1]	DateTime		976

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

12.1.24.1.2.1.7.1 Currency <Ccy>*Presence:* [1..1]*Definition:* Indicates the currency.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1039**Constraints**

- **ActiveOrHistoricCurrency**

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

12.1.24.1.2.1.7.2 ExchangeRate <XchgRate>*Presence:* [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: ["BaseOne18Rate" on page 1088](#)

12.1.24.1.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: ["BaseOne18Rate" on page 1088](#)

12.1.24.1.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see ["ExchangeRateBasis1Choice" on page 787](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

12.1.24.1.2.1.7.5 FixingDate <FxdDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: ["ISODatetime" on page 1084](#)

12.1.24.1.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: [C4 "Country"](#)

Datatype: ["CountryCode" on page 1058](#)

Constraints

- **Country**

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

12.1.24.1.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

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

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[0..1]	±		983
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		983
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		983
	CollateralPortfolioCode <CollPrtlCd>	[0..1]			984
{Or	Portfolio <Prtl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrtlCd>	[1..1]	±		984
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		985
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		985
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		985
	TransactionPrice <TxPric>	[0..1]	±	C18	985
	NotionalAmount <NtnlAmt>	[0..1]		C20	986
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987
	NotionalQuantity <NtnlQty>	[0..1]		C23	987
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995
	Quantity <Qty>	[0..1]	±		995
	DeliveryType <DlvryTp>	[0..1]	CodeSet		995
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		996
	EffectiveDate <FctvDt>	[0..1]	Date		996
	ExpirationDate <XprtnDt>	[0..1]	Date		996
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		996
	SettlementDate <SttlmDt>	[0..*]	Date		996
	MasterAgreement <MstrAgrmt>	[0..1]	±	C5	997
	Compression <Cmprssn>	[0..1]	Indicator		997
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		997
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			998
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999
	DerivativeEvent <DerivEvt>	[0..1]		C27	999
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002
	TradeConfirmation <TradConf>	[0..1]	±		1002
	NonStandardisedTerm <NonStdsdTerm>	[0..1]	Indicator		1002
	TradeClearing <TradClr>	[0..1]		C28	1002
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		1005
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		1005
	InterestRate <IntrstRate>	[0..1]		C31	1005
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018
	Currency <Ccy>	[0..1]		C7	1018
	DeliverableCrossCurrency <Dlvrb/CrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019
	Commodity <Cmmdty>	[0..1]	±		1019
	Option <Optn>	[0..1]		C35	1020
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	1025
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029
	Credit <Cdt>	[0..1]			1029
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031
	OtherPayment <OthrPmt>	[0..*]		C39	1031
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyr>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033
	Package <Packg>	[0..1]		C40	1033
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkld>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1035

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see ["UniqueTransactionIdentifier2Choice"](#) on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		867
Or}	Proprietary <Prtry>	[1..1]	±		867

12.1.24.1.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see ["UniqueTransactionIdentifier3Choice"](#) on page 866 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		866
Or	Proprietary <Prtry>	[1..1]	±		866
Or}	NotAvailable <NotAvlbl>	[1..1]	CodeSet		866

12.1.24.1.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 866 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		866
Or	Proprietary <Prtry>	[1..1]	±		866
Or}	NotAvailable <NotAvlbl>	[1..1]	CodeSet		866

12.1.24.1.2.2.4 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrftlCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	±		984
Or}	MarginPortfolioCode <MrgnPrftlCd>	[1..1]	±		984

12.1.24.1.2.2.4.1 Portfolio <Prftl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prftl> contains one of the following elements (see "PortfolioCode3Choice" on page 868 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	Text		869
Or}	NoPortfolio <NoPrftl>	[1..1]	CodeSet		869

12.1.24.1.2.2.4.2 MarginPortfolioCode <MrgnPrftlCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtfICd> contains the following elements (see "[MarginPortfolio3](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <InitlMrgnPrtfICd>	[1..1]	±		793
	VariationMarginPortfolioCode <VartnMrgnPrtfICd>	[0..1]	±		793

12.1.24.1.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "[Max52Text](#)" on page 1091

12.1.24.1.2.2.6 PlatformIdentifier <Pltfmldr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "[MICIdentifier](#)" on page 1085

12.1.24.1.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 1086):

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

12.1.24.1.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: [C18 "OneElementPresentRule"](#)

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 915 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		915
	SchedulePeriod <SchdlPrd>	[0..*]	±		915
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		916
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		916

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Price Must be present

Or /SchedulePeriod[*] Must be present

Or /UnitOfMeasure Must be present

Or /PriceMultiplier Must be present

12.1.24.1.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±	C21	986
	SecondLeg <ScndLeg>	[0..1]	±	C22	987

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

12.1.24.1.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following elements (see "NotionalAmount5" on page 732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		732
	SchedulePeriod <SchdlPrd>	[0..*]	±		733

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

12.1.24.1.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following elements (see "NotionalAmount6" on page 731 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[0..1]	±		731
	SchedulePeriod <SchdlPrd>	[0..*]	±		731
	Currency <Ccy>	[0..1]	CodeSet	C2	732

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Amount Must be present

Or /SchedulePeriod[*] Must be present

Or /Currency Must be present

12.1.24.1.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]		C24	988
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991
	SecondLeg <ScndLeg>	[0..1]		C24	992
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

12.1.24.1.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		989
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		989
	Details <Dtls>	[0..1]			989
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

12.1.24.1.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.24.1.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.24.1.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <DtIs> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		990
Or}	Term <Term>	[1..1]		C25	990
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991

12.1.24.1.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "[Schedule10](#)" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

12.1.24.1.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		991
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		991
	Value <Val>	[0..1]	Quantity	C5	991
	TimeUnit <TmUnit>	[0..1]	CodeSet		991

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True
 /Quantity Must be present
 Or /UnitOfMeasure Must be present
 Or /Value Must be present
 Or /TimeUnit Must be present

12.1.24.1.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.24.1.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.24.1.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.24.1.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

12.1.24.1.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity <TtlQty>	[0..1]	Quantity		992
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		993
	Details <Dtls>	[0..1]			993
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TotalQuantity Must be present

Or /UnitOfMeasure Must be present

Or /Details Must be present

12.1.24.1.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 1087

12.1.24.1.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.24.1.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <SchdlPrd>	[1..*]	±		993
Or}	Term <Term>	[1..1]		C25	994
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995

12.1.24.1.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following elements (see "Schedule10" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		798
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		798
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		798
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		799

12.1.24.1.2.2.10.2.3.2 Term <Term>*Presence:* [1..1]*Definition:* Frequency expressed in tenor notation.*Impacted by:* C25 "OneElementPresentRule"**Term <Term>** contains the following **QuantityTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		994
	UnitOfMeasure <UnitOfMeasr>	[0..1]	±		994
	Value <Val>	[0..1]	Quantity	C5	994
	TimeUnit <TmUnit>	[0..1]	CodeSet		995

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Quantity Must be present

Or /UnitOfMeasure Must be present

Or /Value Must be present

Or /TimeUnit Must be present

12.1.24.1.2.2.10.2.3.2.1 Quantity <Qty>*Presence:* [0..1]*Definition:* Number of units of the financial instrument, that is, the nominal value.*Datatype:* "LongFraction19DecimalNumber" on page 1087**12.1.24.1.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>***Presence:* [0..1]*Definition:* Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.**UnitOfMeasure <UnitOfMeasr>** contains one of the following elements (see "UnitOfMeasure8Choice" on page 898 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		898
Or}	Proprietary <Prtry>	[1..1]	±		898

12.1.24.1.2.2.10.2.3.2.3 Value <Val>*Presence:* [0..1]*Definition:* Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.*Impacted by:* C5 "NumberRule"

Datatype: "Max3Number" on page 1087

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

12.1.24.1.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 1066

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

12.1.24.1.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 921 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		921
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C5	921
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C5	921

12.1.24.1.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 1074

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

12.1.24.1.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 1084

12.1.24.1.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C5 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]			728
{Or	Type <Tp>	[1..1]	CodeSet		728
Or}	Proprietary <Prtry>	[1..1]	Text		729
	Version <Vrsn>	[0..1]	Text		729
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		729

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

Or /OtherMasterAgreementDetails Must be present

12.1.24.1.2.2.19 Compression <Cmprsn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.24.1.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1086):

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

12.1.24.1.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique <Tchnq>	[1..1]	CodeSet		998
	ServiceProvider <SvcPrvdr>	[0..1]	±		999

12.1.24.1.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 1079

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.

CodeName	Name	Definition
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

12.1.24.1.2.2.21.2 ServiceProvider <SvcPrvdr>*Presence:* [0..1]*Definition:* Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "[OrganisationIdentification15Choice](#)" on page 900 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		901
Or	Other <Othr>	[1..1]	±		901
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	901

12.1.24.1.2.2.22 DerivativeEvent <DerivEvt>*Presence:* [0..1]*Definition:* Indication of the derivative event of the transaction.*Impacted by:* [C27 "OneElementPresentRule"](#)

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		1000
	Identification <Id>	[0..1]			1001
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001
	TimeStamp <TmStmp>	[0..1]	±		1001
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		1002

Constraints

- OneElementPresentRule**

At least one element must be present.

Following Must be True

/Type Must be present

Or /Identification Must be present

Or /TimeStamp Must be present
 Or /AmendmentIndicator Must be present

12.1.24.1.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 1059

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

12.1.24.1.2.2.2.2 Identification <Id>*Presence:* [0..1]*Definition:* Indicates means of identification of a derivative event.**Identification <Id>** contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <Evtldr>	[1..1]	IdentifierSet		1001
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>	[1..1]			1001
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001

12.1.24.1.2.2.2.2.1 EventIdentifier <Evtldr>*Presence:* [1..1]*Definition:* Specifies event identifier.*Datatype:* "UTIIIdentifier" on page 1086**12.1.24.1.2.2.2.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>***Presence:* [1..1]*Definition:* Specifies post trade risk reduction identifier.**PostTradeRiskReductionIdentifier <PstTradRskRdctnldr>** contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[1..1]	IdentifierSet		1001
	Identification <Id>	[1..1]	Text		1001

12.1.24.1.2.2.2.2.2.1 Structurer <Strr>*Presence:* [1..1]*Definition:* Identification of the structurer of the post trade risk reduction identifier.*Datatype:* "LEIIIdentifier" on page 1085**12.1.24.1.2.2.2.2.2.2 Identification <Id>***Presence:* [1..1]*Definition:* Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.*Datatype:* "Max52Text" on page 1091**12.1.24.1.2.2.2.3 TimeStamp <TmStmp>***Presence:* [0..1]*Definition:* Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		789
Or}	DateTime <DtTm>	[1..1]	DateTime		789

12.1.24.1.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.22.3 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see ["TradeConfirmation1Choice"](#) on page 864 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±		865
Or}	NonConfirmed <NonConfid>	[1..1]	±		865

12.1.24.1.2.22.4 NonStandardisedTerm <NonStdstdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.22.5 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1003
	ClearingStatus <ClrSts>	[0..1]	±		1003
	IntraGroup <IntraGrp>	[0..1]	Indicator		1004

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

12.1.24.1.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 1056

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

12.1.24.1.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared23Choice" on page 848 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]			849
{Or	Reason <Rsn>	[1..1]	CodeSet		850
Or}	Details <Dtls>	[1..1]		C29	850
	CCP <CCP>	[0..1]	±		851
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		851
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		851
	ClearingIdentifier <ClrIdr>	[0..1]	±		851
	OriginalIdentifier <OrgnIdr>	[0..1]	±		852
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		852
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		852
Or	IntendToClear <IntndToClear>	[1..1]			853
{Or	Reason <Rsn>	[1..1]	CodeSet		853
Or}	Details <Dtls>	[1..1]		C30	853
	CCP <CCP>	[0..1]	±		854
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		854
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		854
	ClearingIdentifier <ClrIdr>	[0..1]	±		854
	OriginalIdentifier <OrgnIdr>	[0..1]	±		855
	OriginalTradeRepositoryIdentifier <OrgnTradRpstryIdr>	[0..1]	±		855
Or}	NonCleared <NonClrd>	[1..1]			855
{Or	Reason <Rsn>	[1..1]	CodeSet		855
Or}	Counterparties <CtrPties>	[1..1]			856
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		856
	OtherCounterparty <OthrCtrPty>	[0..1]	±		856

12.1.24.1.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 1086):

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

12.1.24.1.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: [C31 "OneElementPresentRule"](#)

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]			1007
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013
	SecondLeg <ScndLeg>	[0..1]			1013
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

12.1.24.1.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C32	1008
Or}	Floating <Fltg>	[1..1]		C34	1009
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013

12.1.24.1.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	±		922
	DayCount <DayCnt>	[0..1]	±		922
	PaymentFrequency <PmtFrqcy>	[0..1]	±		923

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /Rate Must be present
 Or /DayCount Must be present
 Or /PaymentFrequency Must be present

12.1.24.1.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		1009
	Name <Nm>	[0..1]	Text		1010
	Rate <Rate>	[0..1]			1010
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1010
	Spread <Sprd>	[0..1]	±		1011
	DayCount <DayCnt>	[0..1]	±		1011
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1011
	ResetFrequency <RstFrqcy>	[0..1]	±		1011
	NextFloatingReset <NxtFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012
	LastFloatingReset <LastFltgRst>	[0..1]			1012
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 1085

12.1.24.1.2.28.1.2.2 Name <Nm>*Presence:* [0..1]*Definition:* The full name of the interest rate as assigned by the index provider.*Datatype:* "Max350Text" on page 1090**12.1.24.1.2.28.1.2.3 Rate <Rate>***Presence:* [0..1]*Definition:* Indication of the floating rate used.**Rate <Rate>** contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1010
Or}	Proprietary <Prtry>	[1..1]	Text		1010

12.1.24.1.2.28.1.2.3.1 Code <Cd>*Presence:* [1..1]*Definition:* List of floating rate curves.*Datatype:* "ExternalBenchmarkCurveName1Code" on page 1062**12.1.24.1.2.28.1.2.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Defines a floating rate which is not included in the list of predefined floating curves.*Datatype:* "Max350Text" on page 1090**12.1.24.1.2.28.1.2.4 ReferencePeriod <RefPrd>***Presence:* [0..1]*Definition:* Information related to reference period.*Impacted by:* C33 "OneElementPresentRule"**ReferencePeriod <RefPrd>** contains the following elements (see "InterestRateContractTerm4" on page 859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

12.1.24.1.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <Dcml>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

12.1.24.1.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

12.1.24.1.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "[InterestRateFrequency3Choice](#)" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.24.1.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.24.1.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1012

12.1.24.1.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 1088

12.1.24.1.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		1012
	Value <Val>	[0..1]	Rate		1013

12.1.24.1.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.28.1.2.10.2 Value <Val>*Presence:* [0..1]*Definition:* Indicates the most recent value at which the floating reference rate was reset.*Datatype:* "BaseOneRate" on page 1088**12.1.24.1.2.2.28.2 SecondLeg <ScndLeg>***Presence:* [0..1]*Definition:* Details concerning the rate in the second leg of an interest rate contract.**SecondLeg <ScndLeg>** contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C32	1013
Or}	Floating <Fltg>	[1..1]		C34	1014
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018

12.1.24.1.2.2.28.2.1 Fixed <Fxd>*Presence:* [1..1]*Definition:* Attributes related specifically to fixed rate of an interest rate contract.*Impacted by:* C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 922 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	±		922
	DayCount <DayCnt>	[0..1]	±		922
	PaymentFrequency <PmtFrqcy>	[0..1]	±		923

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

Or /PaymentFrequency Must be present

12.1.24.1.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet		1015
	Name <Nm>	[0..1]	Text		1015
	Rate <Rate>	[0..1]			1015
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1015
	Spread <Sprd>	[0..1]	±		1016
	DayCount <DayCnt>	[0..1]	±		1016
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1016
	ResetFrequency <RstFrqcy>	[0..1]	±		1017
	NextFloatingReset <NxtFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017
	LastFloatingReset <LastFltgRst>	[0..1]			1017
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 1085

12.1.24.1.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 1090

12.1.24.1.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1015
Or}	Proprietary <Prtry>	[1..1]	Text		1015

12.1.24.1.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 1062

12.1.24.1.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 1090

12.1.24.1.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "[InterestRateContractTerm4](#)" on page 859 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		859
	Value <Val>	[0..1]	Quantity	C5	860

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

12.1.24.1.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <DcmI>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

12.1.24.1.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "[InterestComputationMethodFormat7](#)" on page 860 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		860
	Narrative <Nrrtv>	[0..1]	Text		864

12.1.24.1.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice"](#) on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.24.1.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice"](#) on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C33	858
Or}	Proprietary <Prtry>	[1..1]	Text		859

12.1.24.1.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		1017
	Value <Val>	[0..1]	Rate		1017

12.1.24.1.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: ["ISODate"](#) on page 1083

12.1.24.1.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: ["BaseOneRate"](#) on page 1088

12.1.24.1.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		1018
	Value <Val>	[0..1]	Rate		1018

12.1.24.1.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 1088

12.1.24.1.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1018
	ExchangeRate <XchgRate>	[0..1]	Rate		1019
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1019
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1019
	FixingDate <FxdDt>	[0..1]	DateTime		1019

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

12.1.24.1.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1039

Constraints

- **ActiveOrHistoricCurrency**

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

12.1.24.1.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

12.1.24.1.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 1088

12.1.24.1.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		787
Or}	Proprietary <Prtry>	[1..1]	Text		787

12.1.24.1.2.2.29.5 FixingDate <FxdDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODatetime" on page 1084

12.1.24.1.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity6Choice](#)" on page 733 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		734
Or	Energy <Nrgy>	[1..1]	±		735
Or	Environmental <Envttl>	[1..1]	±		735
Or	Fertilizer <Frtlzr>	[1..1]	±		735
Or	Freight <Frght>	[1..1]	±		736
Or	Index <Indx>	[1..1]	±		736
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		736
Or	Inflation <Infltn>	[1..1]	±		737
Or	Metal <Metl>	[1..1]	±		737
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		737
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		738
Or	Other <Othr>	[1..1]	±		738
Or	OtherC10 <OthrC10>	[1..1]	±		738
Or	Paper <Ppr>	[1..1]	±		738
Or}	Polypropylene <Plprpln>	[1..1]	±		739

12.1.24.1.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C35 "OneElementPresentRule"](#)

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		1021
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1021
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1022
	ExerciseDate <ExrcDt>	[0..1]	±		1022
	StrikePrice <StrkPric>	[0..1]	±		1022
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1023
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1023
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1024
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1024
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1024
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1024

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option 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 1073

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.

12.1.24.1.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 1060

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

12.1.24.1.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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: "OptionStyle6Code" on page 1073

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, 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.
AMER	American	Option can be exercised before or on expiry date.

12.1.24.1.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 857 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <FrstExrcDt>	[1..1]	Date		858
Or}	PendingDateApplicable <PdgDtAplbl>	[1..1]	CodeSet		858

12.1.24.1.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.24.1.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 856 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		857
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		857
	Price <Pric>	[1..1]	±		857

12.1.24.1.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.24.1.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.24.1.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 1037

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.1.24.1.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 1083

12.1.24.1.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1025
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1026
	LoadType <LdTp>	[0..1]	CodeSet		1026
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1026
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmlIntrvlQty>	[0..1]	±		1029

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

/DeliveryPointOrZone[*] Must be present
Or    /InterConnectionPoint Must be present
Or    /LoadType Must be present
Or    /DeliveryAttribute[*] Must be present

```

12.1.24.1.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

12.1.24.1.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>*Presence:* [0..1]*Definition:* Identification of the border(s) or border point(s) of a transportation contract.**InterConnectionPoint <IntrCnnctnPt>** contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 892 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		893
Or}	Proprietary <Prtry>	[1..1]	Text		893

12.1.24.1.2.2.32.3 LoadType <LdTp>*Presence:* [0..1]*Definition:* Identification of the delivery profile.*Datatype:* "EnergyLoadType1Code" on page 1060

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

12.1.24.1.2.2.32.4 DeliveryAttribute <DlvryAttr>*Presence:* [0..*]*Definition:* Attributes related to delivery of derivative contracts.*Impacted by:* C37 "OneElementPresentRule"**DeliveryAttribute <DlvryAttr>** contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1027
	DeliveryDate <DlvryDt>	[0..1]	±		1027
	Duration <Drtn>	[0..1]	CodeSet		1027
	WeekDay <WkDay>	[0..*]	CodeSet		1028
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1028
	QuantityUnit <QtyUnit>	[0..1]	±		1028
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1029

Constraints

- **OneElementPresentRule**

At least one element must be present.

12.1.24.1.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see ["TimePeriodDetails1"](#) on page 792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		792
	ToTime <ToTm>	[0..1]	Time		793

12.1.24.1.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following elements (see ["DatePeriod1"](#) on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		788
	ToDate <ToDt>	[1..1]	Date		788

12.1.24.1.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: ["DurationType1Code"](#) on page 1060

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

12.1.24.1.2.2.32.4.4 WeekDay <WkDay>*Presence:* [0..*]*Definition:* Days of the week of the delivery.*Datatype:* "WeekDay3Code" on page 1083

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

12.1.24.1.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>*Presence:* [0..1]*Definition:* Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see ["Quantity47Choice"](#) on page 920 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		920
Or}	Description <Desc>	[1..1]	Text		920

12.1.24.1.2.2.32.4.6 QuantityUnit <QtyUnit>*Presence:* [0..1]*Definition:* Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see ["EnergyQuantityUnit2Choice"](#) on page 919 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		919
Or}	Proprietary <Prtry>	[1..1]	Text		920

12.1.24.1.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>*Presence:* [0..1]*Definition:* Indicates if applicable the price per quantity per delivery time interval.**PriceTimeIntervalQuantity <PricTmIntrvlQty>** contains the following elements (see "AmountAndDirection106" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.24.1.2.2.33 Credit <Cdt>*Presence:* [0..1]*Definition:* Information related to credit derivative asset class type.**Credit <Cdt>** contains the following **CreditDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		1029
	ReferenceParty <RefPty>	[0..1]	±		1030
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1030
	CalculationBasis <ClctnBsis>	[0..1]	Text		1030
	Series <Srs>	[0..1]	Quantity		1030
	Version <Vrsn>	[0..1]	Quantity		1031
	IndexFactor <IndxFctr>	[0..1]	Rate		1031
	Tranche <Trch>	[0..1]	±		1031

12.1.24.1.2.2.33.1 Seniority <Snrty>*Presence:* [0..1]*Definition:* Classification of seniority in case of contract on index or on a single name entity.*Datatype:* "DebtInstrumentSeniorityType2Code" on page 1058

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.
OTHR	Other	Other type of debts.

12.1.24.1.2.2.33.2 ReferenceParty <RefPty>*Presence:* [0..1]*Definition:* Designation of the underlying reference obligation.**ReferenceParty <RefPty>** contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	909
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		909
Or}	LEI <LEI>	[1..1]	IdentifierSet		909

12.1.24.1.2.2.33.3 PaymentFrequency <PmtFrqcy>*Presence:* [0..1]*Definition:* Specifies the time unit associated with the frequency of payments.*Datatype:* "Frequency13Code" on page 1065

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.1.24.1.2.2.33.4 CalculationBasis <ClctnBsis>*Presence:* [0..1]*Definition:* Calculation basis of the interest rate, such as Act/360.*Datatype:* "Max35Text" on page 1090**12.1.24.1.2.2.33.5 Series <Srs>***Presence:* [0..1]*Definition:* Indicates the series number of the composition of the index if applicable.*Datatype:* "Number" on page 1088

12.1.24.1.2.2.33.6 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 1088**12.1.24.1.2.2.33.7 IndexFactor <IndxFctr>***Presence:* [0..1]*Definition:* Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 1088**12.1.24.1.2.2.33.8 Tranche <Trch>***Presence:* [0..1]*Definition:* Indicates whether the derivative contract is tranching or not.**Tranche <Trch>** contains one of the following elements (see "TrancheIndicator3Choice" on page 885 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranched <Trnchd>	[1..1]		C38	885
	AttachmentPoint <AtchmntPt>	[0..1]	Rate		886
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		886
Or}	Untranching <Utrnchd>	[1..1]	CodeSet		886

12.1.24.1.2.2.34 OtherPayment <OthrPmt>*Presence:* [0..*]*Definition:* Payment related to elements not reported in dedicated fields.*Impacted by:* C39 "OneElementPresentRule"**OtherPayment <OthrPmt>** contains the following **OtherPayment5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentAmount <PmtAmt>	[0..1]	±		1032
	PaymentType <PmtTp>	[0..1]	±		1032
	PaymentDate <PmtDt>	[0..1]	Date		1032
	PaymentPayer <PmtPyr>	[0..1]	±		1032
	PaymentReceiver <PmtRcvr>	[0..1]	±		1033

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

```

    /PaymentAmount Must be present
Or    /PaymentType Must be present
Or    /PaymentDate Must be present
Or    /PaymentPayer Must be present
Or    /PaymentReceiver Must be present

```

12.1.24.1.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "[AmountAndDirection106](#)" on page 729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	729
	Sign <Sgn>	[0..1]	Indicator		730

12.1.24.1.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "[PaymentType5Choice](#)" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		910
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		910

12.1.24.1.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "[ISODate](#)" on page 1083

12.1.24.1.2.2.34.4 PaymentPayer <PmtPyr>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyr> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		905

12.1.24.1.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "[PartyIdentification236Choice](#)" on page 904 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		904
Or}	Natural <Ntrl/>	[1..1]	±		905

12.1.24.1.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: [C40](#) "[OneElementPresentRule](#)"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1033
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1034
	Price <Pric>	[0..1]	±		1034
	Spread <Sprd>	[0..1]	±		1034

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/ComplexTradeIdentification Must be present

Or /FXSwapLinkIdentification Must be present

Or /Price Must be present

Or /Spread Must be present

12.1.24.1.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,
- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 1089

12.1.24.1.2.2.35.2 FXSwapLinkIdentification <FxSwpLkld>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distinguish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 1089

12.1.24.1.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 913 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		913
Or	Unit <Unit>	[1..1]	Quantity		913
Or	Percentage <Pctg>	[1..1]	Rate		914
Or	Yield <Yld>	[1..1]	Rate		914
Or	Decimal <Dcml>	[1..1]	Rate		914
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		914
Or}	Other <Othr>	[1..1]	±	C19	914

12.1.24.1.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "[SecuritiesTransactionPrice20Choice](#)" on page 917 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		917
Or	Percentage <Pctg>	[1..1]	Rate		918
Or	Decimal <Dcm1>	[1..1]	Rate		918
Or}	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		918

12.1.24.1.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

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

Datatype: "[AllocationIndicator1Code](#)" on page 1040

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

12.1.24.1.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "[ModificationLevel1Code](#)" on page 1071

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.24.1.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: [C41 "OneElementPresentRule"](#)

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 810 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		810
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		810
	ReportReceiptTimeStamp <RptRctTmStmp>	[0..1]	DateTime		811

Constraints

- **OneElementPresentRule**

At least one element must be present.

Following Must be True

/TechnicalRecordIdentification Must be present

Or /ReconciliationFlag Must be present

Or /ReportReceiptTimeStamp Must be present

12.1.24.1.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1036
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1036
	TimeStamp <TmStmp>	[1..1]	DateTime		1037

12.1.24.1.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 1091

12.1.24.1.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 1091

12.1.24.1.5.3 TimeStamp <TmStmp>*Presence:* [1..1]*Definition:* Date and time, to the nearest second, that a trade repository publicly disseminates trade data.*Datatype:* "ISODateTime" on page 1084**12.1.24.1.6 SupplementaryData <SplmtryData>***Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C1 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		796
	Envelope <Envlp>	[1..1]	(External Schema)		796

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.

12.2 Message Datatypes

12.2.1 Amount

12.2.1.1 ActiveOrHistoricCurrencyAnd19DecimalAmount

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	"ActiveCurrencyCode" on page 1039

Format

minInclusive	0
totalDigits	25
fractionDigits	19

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.2.1.2 ActiveOrHistoricCurrencyAnd20Amount

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 1039

Format

minInclusive	0
totalDigits	20
fractionDigits	19

Constraints

- **ActiveOrHistoricCurrency**

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

12.2.1.3 ActiveOrHistoricCurrencyAnd20DecimalAmount

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 1039

Format

minInclusive	0
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totalDigits	25
fractionDigits	20

Constraints

- **ActiveOrHistoricCurrency**

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

12.2.2 CodeSet

12.2.2.1 ActiveCurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}
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Constraints

- **ActiveCurrency**

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

12.2.2.2 ActiveOrHistoricCurrencyCode

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

Type: CodeSet

Format

pattern	[A-Z]{3,3}
---------	------------

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

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

12.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

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

12.2.2.4 AllocationIndicator1Code

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

Type: CodeSet

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

12.2.2.5 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

12.2.2.6 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.

CodeName	Name	Definition
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.

12.2.2.7 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.

12.2.2.8 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.
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.

12.2.2.9 AssetClassDetailedSubProductType29Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

12.2.2.10 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.

12.2.2.11 AssetClassDetailedSubProductType30Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

12.2.2.12 AssetClassDetailedSubProductType31Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGB	LNG	Commodity attribute of type liquid natural gas.
NGBB	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFB	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBBB	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

12.2.2.13 AssetClassDetailedSubProductType32Code

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).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

12.2.2.14 AssetClassDetailedSubProductType33Code

Definition: Further sub product code list for commodity derivative Dry.*Type:* CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.

CodeName	Name	Definition
OTHR	Other	Commodity attribute of other type.

12.2.2.15 AssetClassDetailedSubProductType34Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

12.2.2.16 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.

12.2.2.17 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.

12.2.2.18 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

12.2.2.19 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

12.2.2.20 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.

12.2.2.21 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.

12.2.2.22 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.2.2.23 AssetClassProductType16Code

Definition: Commodity derivative base product code list for Index.

Type: CodeSet

CodeName	Name	Definition
INDX	Index	Index type of commodities.

12.2.2.24 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.2.2.25 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.2.2.26 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.2.2.27 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.2.2.28 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.2.2.29 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.2.2.30 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.2.2.31 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.2.2.32 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.2.2.33 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

12.2.2.34 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

12.2.2.35 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

12.2.2.36 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

12.2.2.37 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

12.2.2.38 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

12.2.2.39 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

12.2.2.40 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

12.2.2.41 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

12.2.2.42 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

12.2.2.43 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

12.2.2.44 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

12.2.2.45 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

12.2.2.46 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

12.2.2.47 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

12.2.2.48 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

12.2.2.49 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

12.2.2.50 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

12.2.2.51 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

12.2.2.52 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

12.2.2.53 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

12.2.2.54 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

12.2.2.55 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

12.2.2.56 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

12.2.2.57 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

12.2.2.58 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

12.2.2.59 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

12.2.2.60 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

12.2.2.61 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

12.2.2.62 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

12.2.2.63 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.

12.2.2.64 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

12.2.2.65 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

12.2.2.66 AssetClassSubProductType49Code

Definition: Defines the sub-product of type as Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.2.2.67 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

12.2.2.68 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

12.2.2.69 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

12.2.2.70 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

12.2.2.71 BenchmarkCurveName3Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.

CodeName	Name	Definition
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
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.
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.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
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.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
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.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
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.

CodeName	Name	Definition
		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.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm 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.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo 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.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

12.2.2.72 ClearingAccountType4Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

12.2.2.73 ClearingExemptionException1Code

Definition: Specifies the list of codes applicable to the clearing exemptions or exceptions.

Type: CodeSet

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

12.2.2.74 ClearingObligationType1Code

Definition: Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

Type: CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

12.2.2.75 CollateralisationType1Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.2.2.76 CollateralisationType3Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.2.2.77 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

12.2.2.78 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}

12.2.2.79 DebtInstrumentSeniorityType2Code

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.
OTHR	Other	Other type of debts.

12.2.2.80 DerivativeEventType3Code

Definition: Explanation or reason for the action being taken on the transaction reporting.

Type: CodeSet

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.

CodeName	Name	Definition
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

12.2.2.81 DurationType1Code

Definition: Specifies the duration of the delivery period.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

12.2.2.82 EmbeddedType1Code

Definition: Specifies the list of codes applicable to embedded option types.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

12.2.2.83 EnergyLoadType1Code

Definition: Specifies the energy delivery profile.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Base load.

CodeName	Name	Definition
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

12.2.2.84 EnergyQuantityUnit2Code

Definition: Specifies an energy quantity unit.

Type: CodeSet

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

12.2.2.85 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.86 ExternalBenchmarkCurveName1Code

Definition: Specifies the external benchmark curve name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.87 ExternalPartyRelationshipType1Code

Definition: Specifies the external the party relationship type code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.88 ExternalUnitOfMeasure1Code

Definition: Specifies the external unit of measure by means of a code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.89 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.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.90 FinancialInstrumentContractType2Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.2.2.91 FinancialPartySectorType1Code

Definition: Specifies the taxonomy type of a financial party.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.

CodeName	Name	Definition
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

12.2.2.92 FinancialPartySectorType2Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

12.2.2.93 FinancialPartySectorType3Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).

CodeName	Name	Definition
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.2.2.94 Frequency13Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.2.2.95 Frequency14Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength 1
maxLength 4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

12.2.2.96 Frequency19Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength 1
maxLength 4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

12.2.2.97 InterestComputationMethod4Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by

CodeName	Name	Definition
		the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and

CodeName	Name	Definition
		the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.

CodeName	Name	Definition
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

12.2.2.98 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.2.2.99 NonFinancialPartySector1Code

Definition: Specifies the sector of a party with non financial activities.

Type: CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccommodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services -

CodeName	Name	Definition
		producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

12.2.2.100 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.

12.2.2.101 NotApplicable1Code

Definition: Specifies special purpose codes.

Type: CodeSet

Format

minLength 0

maxLength 4

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.2.2.102 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

12.2.2.103 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.2.2.104 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.2.2.105 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

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

12.2.2.106 OptionParty3Code

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

Type: CodeSet

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

12.2.2.107 OptionStyle6Code

Definition: Specifies how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, 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.
AMER	American	Option can be exercised before or on expiry date.

12.2.2.108 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.

12.2.2.109 PairingStatus1Code

Definition: Pairing status for an individual transaction or report.

Type: CodeSet

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

12.2.2.110 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

12.2.2.111 PaymentType4Code

Definition: Specifies the type, or nature, of the payment.

Type: CodeSet

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

12.2.2.112 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.

12.2.2.113 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).

12.2.2.114 PriceStatus2Code

Definition: Status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.

12.2.2.115 ProductType4Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

12.2.2.116 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.

12.2.2.117 Reconciliation3Code

Definition: Specifies the process type used for the trade repository reconciliation.

Type: CodeSet

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

CodeName	Name	Definition
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

12.2.2.118 ReconciliationStatus1Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

12.2.2.119 ReconciliationStatus2Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

12.2.2.120 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 accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.

CodeName	Name	Definition
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.

12.2.2.121 ReportingMessageStatus2Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

12.2.2.122 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.

12.2.2.123 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

12.2.2.124 RiskReductionService1Code

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Type: CodeSet

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

12.2.2.125 SpecialPurpose2Code

Definition: Specifies blank or not available codes.

Type: CodeSet

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

12.2.2.126 TradeConfirmationType1Code

Definition: Specifies whether the contract was electronically confirmed or non-electronically confirmed.

Type: CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.2.2.127 TradeConfirmationType2Code

Definition: Specifies that the contract was electronically non-confirmed.

Type: CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

12.2.2.128 TradeCounterpartyType1Code

Definition: Specifies the type of the trade counterparty.

Type: CodeSet

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.2.2.129 TradeRepositoryReportingType1Code

Definition: Indication whether both counterparties to the transaction have reported to the same trade repository or each counterparty to the transaction reported two different trade repository.

Type: CodeSet

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

12.2.2.130 TradingCapacity7Code

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

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.2.2.131 TransactionOperationType10Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRT0	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

12.2.2.132 TransactionOperationType11Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

12.2.2.133 TransactionOperationType8Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

12.2.2.134 UnderlyingIdentification1Code

Definition: Specifies the type of the underlying identification.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

12.2.2.135 ValuationType1Code

Definition: Specifies the type used for the calculation of the valuation.

Type: CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

12.2.2.136 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

12.2.3 Date

12.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

12.2.4 DateTime

12.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

12.2.5 IdentifierSet

12.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- AnyBIC

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

12.2.5.2 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; CFIIIdentifier

Format

pattern [A-Z]{6,6}

12.2.5.3 EICIdentifier

Definition: Energy identification coding scheme.

Type: IdentifierSet

Identification scheme: European Network for transmission operator electricity.

Format

pattern [A-Z0-9]{16}

12.2.5.4 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

12.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

12.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

12.2.5.7 NACEDomainIdentifier

Definition: Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

Type: IdentifierSet

Identification scheme: NACE Domain Identifier

Format

pattern [A-U]{1,1}

12.2.5.8 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentifier

Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

12.2.6 Indicator**12.2.6.1 PlusOrMinusIndicator**

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

12.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

12.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

12.2.7 Quantity

12.2.7.1 DayOfMonthNumber

Definition: Day of the month in a numeric form, that is 3 is the third day of the month.

Type: Quantity

Format

minInclusive	1
maxInclusive	31

12.2.7.2 LongFraction19DecimalNumber

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

Type: Quantity

Format

totalDigits	25
fractionDigits	19

12.2.7.3 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

12.2.7.4 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.

12.2.7.5 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

12.2.8 Rate**12.2.8.1 BaseOne18Rate**

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	18
fractionDigits	13
baseValue	1.0

12.2.8.2 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

12.2.8.3 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
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12.2.9 Text

12.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

12.2.9.2 Max100Text

Definition: Specifies a character string with a maximum length of 100 characters.

Type: Text

Format

minLength	1
maxLength	100

12.2.9.3 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

12.2.9.4 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

12.2.9.5 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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12.2.9.6 Max16Text

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

Type: Text

Format

minLength	1
maxLength	16

12.2.9.7 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

12.2.9.8 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

12.2.9.9 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

12.2.9.10 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

12.2.9.11 Max4AlphaNumericText

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

Type: Text

Format

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

12.2.9.12 Max4Text

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

Type: Text

Format

minLength	1
maxLength	4

12.2.9.13 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

12.2.9.14 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

12.2.9.15 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

12.2.9.16 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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12.2.9.17 Max70Text

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

Type: Text

Format

minLength	1
maxLength	70

12.2.9.18 Max72Text

Definition: Specifies a character string with a maximum length of 72 characters.

Type: Text

Format

minLength	1
maxLength	72

12.2.10 Time**12.2.10.1 ISOTime**

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

12.2.11 Year

12.2.11.1 ISORestrictedYear

Definition: Year represented by YYYY (ISO 8601)

Type: Year

Format

minInclusive	1900
maxInclusive	2099