

ISO 20022

## Target2-Securities - Settlement Restrictions

# Message Definition Report - Part 2

Approved by the Securities SEG on 21 August 2025

This document provides details of the Message Definitions for Target2-Securities - Settlement Restrictions.

September 2025

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# 1 Message Set Overview

## Introduction

This document describes the Target2-Securities - Settlement Restrictions message set. It includes the query report messages related to securities settlement conditions modifications, securities transaction cancellation and intraposition query report messages that have been developed in the scope of the Target2-Securities Business Justification (See BJ#042).

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
sem1.028.001.01 IntraPositionMovementQueryV01	<p>The IntraPositionMovementQuery message is sent from an account owner/requestor to a settlement infrastructure to query intra-position movement instructions, along with their current status, based on a set of search criteria.</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
sem1.029.001.01 IntraPositionMovementQueryResponseV01	<p>The IntraPositionMovementQueryResponse message is sent from a settlement infrastructure to an account owner/requestor to provide all intra-position movement instructions satisfying the selection criteria, as defined within the query, returning current attributes and latest status.</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
sem1.030.001.01 SecuritiesSettlementConditionsModificationRequestQueryV01	<p>The SecuritiesSettlementConditionsModificationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement modification instruction(s) based on a set of search criteria or business attributes.</p>

MessageDefinition	Definition
	<p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
semt.031.001.01 SecuritiesSettlementConditionsModificationRequestReportV01	<p>The SecuritiesSettlementConditionsModificationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the settlement or intra-position movement modification request(s), as defined within the query.</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message previously sent (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
semt.032.001.01 SecuritiesTransactionCancellationRequestQueryV01	<p>The SecuritiesTransactionCancellationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement cancellation instruction(s) based on a set of search criteria or business attributes.</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
semt.033.001.01 SecuritiesTransactionCancellationRequestReportV01	<p>The SecuritiesTransactionCancellationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of settlement or the intra-position movement cancellation request(s), as defined within the query.</p> <p>The message may also be used to:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- re-send a message previously sent (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").</li> </ul>
semt.034.001.01 IntraPositionMovementPendingReportV01	<p>This IntraPositionMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-position movement instructions, previously sent by the account owner, that have a pending status.</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> <li>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")</li> <li>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")</li> <li>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").</li> </ul>

## **2        semt.028.001.01 IntraPositionMovementQueryV01**

### **2.1      MessageDefinition Functionality**

The IntraPositionMovementQuery message is sent from an account owner/requestor to a settlement infrastructure to query intra-position movement instructions, along with their current status, based on a set of search criteria.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraPositionMovementQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

Defines the intra-position movement instruction query criteria.

B. SupplementaryData

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

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntQry>	[1..1]			
	<b>QueryDefinition</b> <QryDef>	[1..1]			13
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		18
	<b>SearchCriteria</b> <SchCrit>	[1..1]			18
	<b>References</b> <Refs>	[0..*]			23
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		23
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		23
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		23
Or	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		23
Or	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[1..1]	Text		23
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		24
Or}	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[1..1]	Text		24
	<b>Status</b> <Sts>	[0..1]			24
	<b>Type</b> <Tp>	[1..1]			25
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		25
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±		25
	<b>Settled</b> <Sttld>	[0..1]	±	C1	25
	<b>DatePeriod</b> <DtPrd>	[0..1]			26
{Or	<b>Date</b> <Dt>	[1..1]			26
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		26
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		27
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		27
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		27
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		27
Or}	<b>DateTime</b> <DtTm>	[1..1]			27
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		27
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		28
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		28
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		28



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		28
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C5, C6, C7, C8, C9	28
	<b>SafekeepingAccountOwner</b> <SfkpgAcctOwnr>	[0..*]	±		29
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		30
	<b>BalanceType</b> <BalTp>	[0..*]		C3	30
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		30
	<b>BalanceTo</b> <BalTo>	[0..1]	±		31
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..*]	±		31
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]			31
{Or	<b>Quantity</b> <Qty>	[1..1]			32
{Or	<b>Unit</b> <Unit>	[1..1]			33
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		37
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		37
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			38
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		38
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		39

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[0..1]			39
{Or	<b>Quantity</b> <Qty>	[1..1]			40
{Or	<b>Unit</b> <Unit>	[1..1]			41
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		45
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		45
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			46
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		46
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		47
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]			47
{Or	<b>Date</b> <Dt>	[1..1]			48
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		48
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		48
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		48
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		48
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		48
Or}	<b>DateTime</b> <DtTm>	[1..1]			49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		49
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		49
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		49
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		49
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		49
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]			50
{Or	<b>Date</b> <Dt>	[1..1]			50
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		50
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		51
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		51
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		51
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		51
Or}	<b>DateTime</b> <DtTm>	[1..1]			51
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		51
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		52
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		52
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		52
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		52
	<b>Priority</b> <Prty>	[0..*]	±		52
	<b>CountryOfIssue</b> <CtryOfIss>	[0..*]	CodeSet	C4	52
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		53
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			53
{Or	<b>Date</b> <Dt>	[1..1]			53
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		54
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		54
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		54
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		54
Or}	<b>DateTime</b> <DtTm>	[1..1]			54
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		55
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		55

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		55
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		55
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		55
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C10	56

## 2.3 Constraints

### C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 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 BalanceFromToRule

The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

### C4 Country

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

### C5 DescriptionPresenceRule

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

### C6 DescriptionUsageRule

Description must be used alone as the last resort.

### C7 ISINGuideline

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

### C8 ISINPresenceRule

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

### C9 OtherIdentificationPresenceRule

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

### C10 SupplementaryDataRule

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

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement instruction query criteria.

**QueryDefinition <QryDef>** contains the following **IntraPositionQueryDefinition8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		18
	<b>SearchCriteria</b> <SchCrit>	[1..1]			18
	<b>References</b> <Refs>	[0..*]			23
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		23
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		23
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		23
Or	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		23
Or	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[1..1]	Text		23
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		24
Or}	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[1..1]	Text		24
	<b>Status</b> <Sts>	[0..1]			24
	<b>Type</b> <Tp>	[1..1]			25
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		25
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±		25
	<b>Settled</b> <Sttld>	[0..1]	±	C1	25
	<b>DatePeriod</b> <DtPrd>	[0..1]			26
{Or	<b>Date</b> <Dt>	[1..1]			26
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		26
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		27
Or	<b>FromDateTo</b> <FrToDt>	[1..1]	±		27
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		27
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		27
Or}	<b>DateTime</b> <DtTm>	[1..1]			27
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		27
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		28
Or	<b>FromDateTimeTo</b> <FrToDtTm>	[1..1]	±		28
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		28
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		28

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C5, C6, C7, C8, C9	28
	<b>SafekeepingAccountOwner</b> <SfkpgAcctOwnr>	[0..*]	±		29
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		30
	<b>BalanceType</b> <BalTp>	[0..*]		C3	30
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		30
	<b>BalanceTo</b> <BalTo>	[0..1]	±		31
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..*]	±		31
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]			31
{Or	<b>Quantity</b> <Qty>	[1..1]			32
{Or	<b>Unit</b> <Unit>	[1..1]			33
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		37
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		37
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			38
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		38
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		39
	<b>SettledQuantity</b> <SttldQty>	[0..1]			39

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Quantity</b> <Qty>	[1..1]			40
{Or	<b>Unit</b> <Unit>	[1..1]			41
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		45
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		45
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			46
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		46
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		47
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]			47
{Or	<b>Date</b> <Dt>	[1..1]			48
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		48
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		48
Or	<b>FromDate</b> <FrDt>	[1..1]	±		48
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		48
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		48
Or}	<b>DateTime</b> <DtTm>	[1..1]			49
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		49



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		49
Or	<b>FromDateTime</b> <FrToDtTm>	[1..1]	±		49
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		49
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		49
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]			50
{Or	<b>Date</b> <Dt>	[1..1]			50
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		50
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		51
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		51
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		51
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		51
Or}	<b>DateTime</b> <DtTm>	[1..1]			51
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		51
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		52
Or	<b>FromDateTime</b> <FrToDtTm>	[1..1]	±		52
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		52
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		52
	<b>Priority</b> <Prty>	[0..*]	±		52
	<b>CountryOfIssue</b> <CtryOfIssse>	[0..*]	CodeSet	C4	52
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		53
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			53
{Or	<b>Date</b> <Dt>	[1..1]			53
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		54
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		54
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		54
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		54
Or}	<b>DateTime</b> <DtTm>	[1..1]			54
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		55
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		55
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		55

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		55
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		55

#### 2.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

#### 2.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the intra-position movement instruction information.

**SearchCriteria <SchCrit>** contains the following **IntraPositionQueryCriteria8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>References &lt;Refs&gt;</b>	[0..*]			23
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		23
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		23
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		23
Or	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		23
Or	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[1..1]	Text		23
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		24
Or}	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[1..1]	Text		24
	<b>Status &lt;Sts&gt;</b>	[0..1]			24
	<b>Type &lt;Tp&gt;</b>	[1..1]			25
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		25
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±		25
	<b>Settled</b> <Sttld>	[0..1]	±	C1	25
	<b>DatePeriod</b> <DtPrd>	[0..1]			26
{Or	<b>Date</b> <Dt>	[1..1]			26
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		26
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		27
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		27
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		27
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		27
Or}	<b>DateTime</b> <DtTm>	[1..1]			27
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		27
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		28
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		28
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		28
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		28
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C5, C6, C7, C8, C9	28
	<b>SafekeepingAccountOwner</b> <SfkpgAcctOwnr>	[0..*]	±		29

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		30
	<b>BalanceType</b> <BalTp>	[0..*]		C3	30
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		30
	<b>BalanceTo</b> <BalTo>	[0..1]	±		31
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalld>	[0..*]	±		31
	<b>SettlementQuantity</b> <SttlmQty>	[0..1]			31
{Or	<b>Quantity</b> <Qty>	[1..1]			32
{Or	<b>Unit</b> <Unit>	[1..1]			33
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		37
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		37
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			38
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		38
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		39
	<b>SettledQuantity</b> <SttldQty>	[0..1]			39
{Or	<b>Quantity</b> <Qty>	[1..1]			40
{Or	<b>Unit</b> <Unit>	[1..1]			41

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		45
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		45
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			46
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		46
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		47
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]			47
{Or	<b>Date</b> <Dt>	[1..1]			48
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		48
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		48
Or	<b>FromDateTo</b> <FrToDt>	[1..1]	±		48
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		48
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		48
Or}	<b>DateTime</b> <DtTm>	[1..1]			49
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		49
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		49
Or	<b>FromDateTime</b> <FrToDtTm>	[1..1]	±		49

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		49
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		49
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]			50
{Or	<b>Date</b> <Dt>	[1..1]			50
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		50
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		51
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		51
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		51
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		51
Or}	<b>DateTime</b> <DtTm>	[1..1]			51
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		51
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		52
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		52
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		52
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		52
	<b>Priority</b> <Prty>	[0..*]	±		52
	<b>CountryOfIssue</b> <CtryOfIsse>	[0..*]	CodeSet	C4	52
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		53
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			53
{Or	<b>Date</b> <Dt>	[1..1]			53
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		54
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		54
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		54
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		54
Or}	<b>DateTime</b> <DtTm>	[1..1]			54
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		55
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		55
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		55
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		55
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		55

**2.4.1.2.1 References <Refs>***Presence:* [0..\*]*Definition:* Collective reference identifying a set of messages.**References <Refs>** contains one of the following **References82Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		23
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		23
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		23
Or	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		23
Or	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[1..1]	Text		23
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		24
Or}	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[1..1]	Text		24

**2.4.1.2.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).*Datatype:* "Max35Text" on page 345**2.4.1.2.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "Max35Text" on page 345**2.4.1.2.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 345**2.4.1.2.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>***Presence:* [0..1]*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 345**2.4.1.2.1.5 ProcessorTransactionIdentification <PrcrTxId>***Presence:* [1..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 345

#### 2.4.1.2.1.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### 2.4.1.2.1.7 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [1..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 345

#### 2.4.1.2.2 Status <Sts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

**Status <Sts>** contains the following **IntraPositionQueryStatus3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]			25
	<b>ProcessingStatus</b> <PrpgSts>	[0..*]	±		25
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±		25
	<b>Settled</b> <Sttld>	[0..1]	±	C1	25
	<b>DatePeriod</b> <DtPrd>	[0..1]			26
{Or	<b>Date</b> <Dt>	[1..1]			26
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		26
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		27
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		27
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		27
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		27
Or}	<b>DateTime</b> <DtTm>	[1..1]			27
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		27
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		28
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		28
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		28
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		28



**2.4.1.2.2.1 Type <Tp>***Presence:* [1..1]*Definition:* Defines the status type of query criteria.**Type <Tp>** contains the following **IntraPositionStatusType2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		25
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±		25
	<b>Settled</b> <Sttld>	[0..1]	±	C1	25

**2.4.1.2.2.1.1 ProcessingStatus <PrcgSts>***Presence:* [0..\*]*Definition:* Provides details on the processing status of the transaction.**ProcessingStatus <PrcgSts>** contains one of the following elements (see "[ProcessingStatus68Choice](#)" on page 275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		275
Or}	Proprietary <Prtry>	[1..1]	±		275

**2.4.1.2.2.1.2 SettlementStatus <SttlmSts>***Presence:* [0..\*]*Definition:* Provides the settlement status of a transaction.**SettlementStatus <SttlmSts>** contains one of the following elements (see "[SettlementStatus26Choice](#)" on page 269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269

**2.4.1.2.2.1.3 Settled <Sttld>***Presence:* [0..1]*Definition:* Specifies the state or the condition.*Impacted by:* C1 "[AdditionalReasonInformationRule](#)"**Settled <Sttld>** contains the following elements (see "[ProprietaryReason4](#)" on page 272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273



*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.2.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.2.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

#### 2.4.1.2.2.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.2.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		27
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		28
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		28
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		28
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		28

#### 2.4.1.2.2.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 340

#### 2.4.1.2.2.2.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 340

#### 2.4.1.2.2.2.2.3 FromDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 2.4.1.2.2.2.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 340

#### 2.4.1.2.2.2.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 340

#### 2.4.1.2.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..\*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

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

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 2.4.1.2.4 SafekeepingAccountOwner <SfkpgAcctOwnr>

*Presence:* [0..\*]

*Definition:* Party that owns the account.

**SafekeepingAccountOwner <SfkpgAcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 2.4.1.2.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..\*]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 2.4.1.2.6 BalanceType <BalTp>

*Presence:* [0..\*]

*Definition:* Balance to which the amount of money is moved.

*Impacted by:* [C3 "BalanceFromToRule"](#)

**BalanceType <BalTp>** contains the following **IntraPositionType2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		30
	<b>BalanceTo</b> <BalTo>	[0..1]	±		31

##### Constraints

- **BalanceFromToRule**

The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

#### 2.4.1.2.6.1 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 2.4.1.2.6.2 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 2.4.1.2.7 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..\*]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 2.4.1.2.8 SettlementQuantity <SttlmQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following **QuantitySearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Quantity</b> <Qty>	[1..1]			32
{Or	<b>Unit</b> <Unit>	[1..1]			33
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		37
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		37
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			38
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		38
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		39

#### 2.4.1.2.8.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.



**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Unit</b> <Unit>	[1..1]			33
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		37
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		37

#### 2.4.1.2.8.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			34
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34
Or	<b>ToQuantity</b> <ToQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			35
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		37
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		37

#### 2.4.1.2.8.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity** <FrQty> contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		34
	<b>Included</b> <Incl>	[1..1]	Indicator		34

#### 2.4.1.2.8.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.8.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

#### 2.4.1.2.8.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		35
	<b>Included</b> <Incl>	[1..1]	Indicator		35

##### 2.4.1.2.8.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

##### 2.4.1.2.8.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

##### 2.4.1.2.8.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FromQuantity</b> <FrQty>	[1..1]			35
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36
	<b>ToQuantity</b> <ToQty>	[1..1]			36
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		36
	<b>Included</b> <Incl>	[1..1]	Indicator		36

##### 2.4.1.2.8.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary &lt;Bdry&gt;</b>	[1..1]	Quantity		36
	<b>Included &lt;Incl&gt;</b>	[1..1]	Indicator		36

#### 2.4.1.2.8.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.8.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

#### 2.4.1.2.8.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary &lt;Bdry&gt;</b>	[1..1]	Quantity		36
	<b>Included &lt;Incl&gt;</b>	[1..1]	Indicator		36

#### 2.4.1.2.8.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.8.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

**2.4.1.2.8.1.1.4 EqualQuantity <EQQty>***Presence:* [1..1]*Definition:* Exact value a quantity must match to be considered valid.*Datatype:* "DecimalNumber" on page 342**2.4.1.2.8.1.1.5 NotEqualQuantity <NEQQty>***Presence:* [1..1]*Definition:* Value that a quantity must not match to be considered valid.*Datatype:* "DecimalNumber" on page 342**2.4.1.2.8.1.2 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.8.1.3 AmortisedValue <AmtsdVal>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

#### 2.4.1.2.8.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		38
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		39

#### 2.4.1.2.8.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.8.2.2 AmortisedValue <AmtsdVal>**

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.9 SettledQuantity <SttldQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following **QuantitySearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Quantity</b> <Qty>	[1..1]			40
{Or	<b>Unit</b> <Unit>	[1..1]			41
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		45
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		45
Or}	<b>OriginalAndCurrentFace</b> <OrgnlAndCurFace>	[1..1]			46
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		46
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		47

#### 2.4.1.2.9.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.



**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Unit</b> <Unit>	[1..1]			41
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45
Or	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		45
Or}	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		45

#### 2.4.1.2.9.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromQuantity</b> <FrQty>	[1..1]			42
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42
Or	<b>ToQuantity</b> <ToQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43
Or	<b>FromToQuantity</b> <FrToQty>	[1..1]			43
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
Or	<b>EqualQuantity</b> <EQQty>	[1..1]	Quantity		45
Or}	<b>NotEqualQuantity</b> <NEQQty>	[1..1]	Quantity		45

#### 2.4.1.2.9.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity** <FrQty> contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		42
	<b>Included</b> <Incl>	[1..1]	Indicator		42

#### 2.4.1.2.9.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.9.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

#### 2.4.1.2.9.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		43
	<b>Included</b> <Incl>	[1..1]	Indicator		43

#### 2.4.1.2.9.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.9.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

#### 2.4.1.2.9.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FromQuantity</b> <FrQty>	[1..1]			43
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44
	<b>ToQuantity</b> <ToQty>	[1..1]			44
	<b>Boundary</b> <Bdry>	[1..1]	Quantity		44
	<b>Included</b> <Incl>	[1..1]	Indicator		44

#### 2.4.1.2.9.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary &lt;Bdry&gt;</b>	[1..1]	Quantity		44
	<b>Included &lt;Incl&gt;</b>	[1..1]	Indicator		44

#### 2.4.1.2.9.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.9.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

#### 2.4.1.2.9.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Boundary &lt;Bdry&gt;</b>	[1..1]	Quantity		44
	<b>Included &lt;Incl&gt;</b>	[1..1]	Indicator		44

#### 2.4.1.2.9.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 342

#### 2.4.1.2.9.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

**2.4.1.2.9.1.1.4 EqualQuantity <EQQty>***Presence:* [1..1]*Definition:* Exact value a quantity must match to be considered valid.*Datatype:* "DecimalNumber" on page 342**2.4.1.2.9.1.1.5 NotEqualQuantity <NEQQty>***Presence:* [1..1]*Definition:* Value that a quantity must not match to be considered valid.*Datatype:* "DecimalNumber" on page 342**2.4.1.2.9.1.2 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.9.1.3 AmortisedValue <AmtsdVal>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

#### 2.4.1.2.9.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FaceAmount</b> <FaceAmt>	[1..1]	±		46
	<b>AmortisedValue</b> <AmtsdVal>	[1..1]	±		47

#### 2.4.1.2.9.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.9.2.2 AmortisedValue <AmtsdVal>**

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

**2.4.1.2.10 IntendedSettlementDate <IntnddSttlmDt>**

*Presence:* [0..1]

*Definition:* Date and time at which the securities are intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]			48
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		48
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		48
Or	<b>FromDateToDt</b> <FrToDt>	[1..1]	±		48
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		48
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		48
Or}	<b>DateTime</b> <DtTm>	[1..1]			49
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		49
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		49
Or	<b>FromDateTimeToDtTm</b> <FrToDtTm>	[1..1]	±		49
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		49
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		49

**2.4.1.2.10.1 Date <Dt>***Presence:* [1..1]*Definition:* Specified date.**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		48
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		48
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		48
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		48
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		48

**2.4.1.2.10.1.1 FromDate <FrDt>***Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODate" on page 340**2.4.1.2.10.1.2 ToDate <ToDt>***Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODate" on page 340**2.4.1.2.10.1.3 FromToDate <FrToDt>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

**2.4.1.2.10.1.4 EqualDate <EQDt>***Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODate" on page 340**2.4.1.2.10.1.5 NotEqualDate <NEQDt>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODate" on page 340



**2.4.1.2.10.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		49
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		49
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		49
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		49
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		49

**2.4.1.2.10.2.1 FromDateTime <FrDtTm>***Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODateTime" on page 340**2.4.1.2.10.2.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODateTime" on page 340**2.4.1.2.10.2.3 FromToDateTime <FrToDtTm>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

**2.4.1.2.10.2.4 EqualDateTime <EQDtTm>***Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODateTime" on page 340**2.4.1.2.10.2.5 NotEqualDateTime <NEQDtTm>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 340

#### 2.4.1.2.11 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are moved.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]			50
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		50
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		51
Or	<b>FromDate</b> <FrDt>	[1..1]	±		51
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		51
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		51
Or}	<b>DateTime</b> <DtTm>	[1..1]			51
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		51
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		52
Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	±		52
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		52
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		52

##### 2.4.1.2.11.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		50
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		51
Or	<b>FromDate</b> <FrDt>	[1..1]	±		51
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		51
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		51

##### 2.4.1.2.11.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

**2.4.1.2.11.1.2 ToDate <ToDt>***Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODate" on page 340**2.4.1.2.11.1.3 FromToDate <FrToDt>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

**2.4.1.2.11.1.4 EqualDate <EQDt>***Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODate" on page 340**2.4.1.2.11.1.5 NotEqualDate <NEQDt>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODate" on page 340**2.4.1.2.11.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime &lt;FrDtTm&gt;</b>	[1..1]	DateTime		51
Or	<b>ToDateTime &lt;ToDtTm&gt;</b>	[1..1]	DateTime		52
Or	<b>FromToDateTime &lt;FrToDtTm&gt;</b>	[1..1]	±		52
Or	<b>EqualDateTime &lt;EQDtTm&gt;</b>	[1..1]	DateTime		52
Or}	<b>NotEqualDateTime &lt;NEQDtTm&gt;</b>	[1..1]	DateTime		52

**2.4.1.2.11.2.1 FromDateTime <FrDtTm>***Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODateTime" on page 340

**2.4.1.2.11.2.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODatetime" on page 340**2.4.1.2.11.2.3 FromDateTime <FrToDtTm>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

**2.4.1.2.11.2.4 EqualDateTime <EQDtTm>***Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODatetime" on page 340**2.4.1.2.11.2.5 NotEqualDateTime <NEQDtTm>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODatetime" on page 340**2.4.1.2.12 Priority <Prty>***Presence:* [0..\*]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

**2.4.1.2.13 CountryOfIssue <CtryOfIsse>***Presence:* [0..\*]*Definition:* Primary market or country where a security is issued by the issuer or its agent.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 323

**Constraints**

- **Country**

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

**2.4.1.2.14 MessageOriginator <MsgOrgtr>**

*Presence:* [0..\*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

**2.4.1.2.15 CreationDateTime <CreDtTm>**

*Presence:* [0..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

**CreationDateTime <CreDtTm>** contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]			53
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		54
Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		54
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		54
Or}	<b>DateTime</b> <DtTm>	[1..1]			54
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		55
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		55
Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	±		55
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		55
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		55

**2.4.1.2.15.1 Date <Dt>**

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		54
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		54
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		54
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		54
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		54

#### 2.4.1.2.15.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.15.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.15.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

#### 2.4.1.2.15.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.15.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 340

#### 2.4.1.2.15.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		55
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		55
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		55
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		55
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		55

#### 2.4.1.2.15.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* ["ISODatetime" on page 340](#)

#### 2.4.1.2.15.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* ["ISODatetime" on page 340](#)

#### 2.4.1.2.15.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see ["DateTimePeriod1" on page 205](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 2.4.1.2.15.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* ["ISODatetime" on page 340](#)

#### 2.4.1.2.15.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* ["ISODatetime" on page 340](#)

## 2.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

### 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 **sem.t.029.001.01**

# **IntraPositionMovementQueryResponseV01**

### 3.1 **MessageDefinition Functionality**

The IntraPositionMovementQueryResponse message is sent from a settlement infrastructure to an account owner/requestor to provide all intra-position movement instructions satisfying the selection criteria, as defined within the query, returning current attributes and latest status.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

#### Outline

The IntraPositionMovementQueryResponseV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. **Pagination**  
Pagination of the message.
- B. **ReportGeneralDetails**  
General characteristics related to the report information.
- C. **Movements**  
Identifies the intra-position movements.

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntQryRspn>	[1..1]		C3, C4, C18, C19	
	<b>Pagination</b> <Pgntn>	[1..1]	±		62
	<b>ReportGeneralDetails</b> <RptGnlDtls>	[1..1]		C20	62
	<b>QueryReference</b> <QryRef>	[0..1]	Text		63
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		63
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		63
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		63
	<b>Movements</b> <Mvmnts>	[0..*]		C1, C21, C23	64
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		67
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		67
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]			67
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		67
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	68
	<b>Settled</b> <Sttld>	[0..1]	±	C6	68
	<b>Movement</b> <Mvmnt>	[1..*]		C14	69
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		71
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		72
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]			72
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		72
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	72
	<b>Settled</b> <Sttld>	[0..1]	±	C6	73
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		73
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		73
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		74
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		74
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		74
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		74
	<b>MovementDetails</b> <MvmntDtls>	[0..1]			74

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		76
	<b>BalanceTo</b> <BalTo>	[1..1]	±		76
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	76
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C17	77
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		79
	<b>SettledQuantity</b> <SttldQty>	[0..1]	±		79
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		80
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		80
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		80
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]	±		81
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		81
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		81
	<b>Linkages</b> <Lnkgs>	[0..*]			81
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C25	82
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C22	82
	<b>Reference</b> <Ref>	[1..1]			83
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		84
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		84
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		85
	<b>Priority</b> <Prty>	[0..1]	±		85
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C11	85
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		86
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		86

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		86
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	86

### 3.3 Constraints

#### C1 AccountOwnerRule

AccountOwner must be present or Movement(\*)/AccountOwner must be present, but not both.

#### 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 ActivityIndicatorNoRule

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Movements must be absent.

*This constraint is defined at the MessageDefinition level.*

#### C4 ActivityIndicatorYesRule

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Movements must be present.

*This constraint is defined at the MessageDefinition level.*

#### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### C6 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### C7 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.

#### C8 Country

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

#### C9 DescriptionPresenceRule

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

**C10 DescriptionUsageRule**

Description must be used alone as the last resort.

**C11 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C12 ISINGuideline**

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

**C13 ISINPresenceRule**

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

**C14 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C15 OtherIdentificationPresenceRule**

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

**C16 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C17 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C18 QueryTypeFullRule**

If ReportGeneralDetails/QueryType is equal to Full, then Movements(\*)/Movement/MovementDetails must be present.

*This constraint is defined at the MessageDefinition level.*

**C19 QueryTypeStatusRule**

If ReportGeneralDetails/QueryType is equal to Status, then Movements(\*)/Movement/MovementDetails must be absent.

*This constraint is defined at the MessageDefinition level.*

**C20 ReportIdentificationRule**

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

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

**C21 SafekeepingAccountRule**

SafekeepingAccount must be present or Movement(\*)/SafekeepingAccount must be present, but not both.

**C22 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C23 StatusAndReasonRule**

StatusAndReason must be present or Movement(\*)/StatusAndReason must be present, but not both.

**C24 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.

**C25 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		229
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		229

### 3.4.2 ReportGeneralDetails <RptGnIDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

Impacted by: C20 "ReportIdentificationRule"

**ReportGeneralDetails <RptGnIDtls>** contains the following **IntraPositionReport4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryReference</b> <QryRef>	[0..1]	Text		63
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		63
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		63
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		63

#### Constraints

- **ReportIdentificationRule**

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

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

#### 3.4.2.1 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 345

#### 3.4.2.2 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a report.

*Datatype:* "Max35Text" on page 345

#### 3.4.2.3 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

#### 3.4.2.4 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

### 3.4.3 Movements <Mvmnts>

*Presence:* [0..\*]

*Definition:* Identifies the intra-position movements.

*Impacted by:* C1 "AccountOwnerRule", C21 "SafekeepingAccountRule", C23 "StatusAndReasonRule"



**Movements <Mvmnts>** contains the following **IntraPositionMovements6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		67
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		67
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]			67
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		67
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	68
	<b>Settled</b> <Sttld>	[0..1]	±	C6	68
	<b>Movement</b> <Mvmnt>	[1..*]		C14	69
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		71
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		72
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]			72
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		72
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	72
	<b>Settled</b> <Sttld>	[0..1]	±	C6	73
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		73
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		73
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		74
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		74
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		74
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		74
	<b>MovementDetails</b> <MvmntDtls>	[0..1]			74
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		76
	<b>BalanceTo</b> <BalTo>	[1..1]	±		76
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C9, C10, C12, C13, C15	76
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C17	77
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		79
	<b>SettledQuantity</b> <SttldQty>	[0..1]	±		79
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		80
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		80

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		80
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]	±		81
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		81
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		81
	<b>Linkages</b> <Lnkgs>	[0..*]			81
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C25	82
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C22	82
	<b>Reference</b> <Ref>	[1..1]			83
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxld>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntld>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntld>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <Poolld>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxld>	[1..1]	Text		84
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		84
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalld>	[0..1]	±		85
	<b>Priority</b> <Prty>	[0..1]	±		85
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C11	85
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		86
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		86
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		86
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	86

**Constraints**

- **AccountOwnerRule**

AccountOwner must be present or Movement(\*)/AccountOwner must be present, but not both.

- **SafekeepingAccountRule**

SafekeepingAccount must be present or Movement(\*)/SafekeepingAccount must be present, but not both.

- **StatusAndReasonRule**

StatusAndReason must be present or Movement(\*)/StatusAndReason must be present, but not both.

### 3.4.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on [page 257](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

### 3.4.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on [page 193](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

### 3.4.3.3 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following **IntraPositionStatusAndReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		67
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	68
	<b>Settled</b> <Sttld>	[0..1]	±	C6	68

#### 3.4.3.3.1 ProcessingStatus <PrcgSts>

*Presence:* [0..\*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus99Choice" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		301
Or	Rejected <Rjctd>	[1..1]	±		301
Or	Repair <Rpr>	[1..1]	±		302
Or	Cancelled <Canc>	[1..1]	±		302
Or}	Proprietary <Prtry>	[1..1]	±		302

### 3.4.3.3.2 SettlementStatus <SttlmSts>

*Presence:* [0..\*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* C16 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			308
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		308
Or}	Reason <Rsn>	[1..*]	±		308
Or	Failing <Fng>	[1..1]			309
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		309
Or}	Reason <Rsn>	[1..*]	±		309
Or}	Proprietary <Prtry>	[1..1]	±		309

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 3.4.3.3.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInformationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 3.4.3.4 Movement <Mvmnt>

*Presence:* [1..\*]

*Definition:* Identifies the individual transaction.

*Impacted by:* C14 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraPositionMovement10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		71
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		72
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]			72
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		72
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	72
	<b>Settled</b> <Sttld>	[0..1]	±	C6	73
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		73
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		73
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		74
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		74
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		74
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		74
	<b>MovementDetails</b> <MvmntDtls>	[0..1]			74
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		76
	<b>BalanceTo</b> <BalTo>	[1..1]	±		76
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C9, C10, C12, C13, C15	76
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C17	77
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		79
	<b>SettledQuantity</b> <SttldQty>	[0..1]	±		79
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		80
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		80
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		80
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]	±		81
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		81
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		81
	<b>Linkages</b> <Lnkgs>	[0..*]			81
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C25	82
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C22	82

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]			83
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		84
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		84
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		85
	<b>Priority</b> <Prty>	[0..1]	±		85
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C11	85
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		86
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		86
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		86
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	86

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 3.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

**3.4.3.4.2 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

**3.4.3.4.3 StatusAndReason <StsAndRsn>***Presence:* [0..1]*Definition:* Status and status reason of the transaction.**StatusAndReason <StsAndRsn>** contains the following **IntraPositionStatusAndReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		72
	<b>SettlementStatus</b> <SttlmSts>	[0..*]	±	C16	72
	<b>Settled</b> <Sttld>	[0..1]	±	C6	73

**3.4.3.4.3.1 ProcessingStatus <PrcgSts>***Presence:* [0..\*]*Definition:* Provides details on the processing status of the transaction.**ProcessingStatus <PrcgSts>** contains one of the following elements (see "[ProcessingStatus99Choice](#)" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		301
Or	Rejected <Rjctd>	[1..1]	±		301
Or	Repair <Rpr>	[1..1]	±		302
Or	Cancelled <Canc>	[1..1]	±		302
Or}	Proprietary <Prtry>	[1..1]	±		302

**3.4.3.4.3.2 SettlementStatus <SttlmSts>***Presence:* [0..\*]*Definition:* Provides the settlement status of a transaction.*Impacted by:* [C16 "PendingToFailingRule"](#)



**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			308
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		308
Or}	Reason <Rsn>	[1..*]	±		308
Or	Failing <Fng>	[1..1]			309
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		309
Or}	Reason <Rsn>	[1..*]	±		309
Or}	Proprietary <Prtry>	[1..1]	±		309

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 3.4.3.4.3.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInformationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 3.4.3.4.4 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.5 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

#### **3.4.3.4.6 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

#### **3.4.3.4.7 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 345

#### **3.4.3.4.8 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### **3.4.3.4.9 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 345

#### **3.4.3.4.10 MovementDetails <MvmntDtls>**

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**MovementDetails <MvmntDtls>** contains the following **IntraPositionMovement8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		76
	<b>BalanceTo</b> <BalTo>	[1..1]	±		76
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C12, C13, C15	76
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C17	77
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		79
	<b>SettledQuantity</b> <SttldQty>	[0..1]	±		79
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		80
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		80
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		80
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[0..1]	±		81
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		81
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		81
	<b>Linkages</b> <Lnkgs>	[0..*]			81
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C25	82
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C22	82
	<b>Reference</b> <Ref>	[1..1]			83
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		84
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		84
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		85
	<b>Priority</b> <Prty>	[0..1]	±		85
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C11	85

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		86
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		86
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		86
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C24	86

#### 3.4.3.4.10.1 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown3"](#) on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 3.4.3.4.10.2 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown3"](#) on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 3.4.3.4.10.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <Othrid>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 3.4.3.4.10.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C17 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 209 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		211
	DayCountBasis <DayCntBsis>	[0..1]	±		211
	RegistrationForm <RegnForm>	[0..1]	±		212
	PaymentFrequency <PmtFrqcy>	[0..1]	±		212
	PaymentStatus <PmtSts>	[0..1]	±		212
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		212
	ClassificationType <ClssfctnTp>	[0..1]	±		213
	OptionStyle <OptnStyle>	[0..1]	±		213
	OptionType <OptnTp>	[0..1]	±		213
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	213
	CouponDate <CpnDt>	[0..1]	Date		214
	ExpiryDate <XpryDt>	[0..1]	Date		214
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		214
	MaturityDate <MtrtyDt>	[0..1]	Date		214
	IssueDate <IssDt>	[0..1]	Date		214
	NextCallableDate <NxtCllblDt>	[0..1]	Date		214
	PutableDate <PutblDt>	[0..1]	Date		215
	DatedDate <DtdDt>	[0..1]	Date		215
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		215
	PreviousFactor <PrvsFctr>	[0..1]	Rate		215
	CurrentFactor <CurFctr>	[0..1]	Rate		215
	NextFactor <NxtFctr>	[0..1]	Rate		215
	InterestRate <IntrstRate>	[0..1]	Rate		215
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		215
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		216
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		216
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		216
	PoolNumber <PoolNb>	[0..1]	±		216
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		216
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		217
	PuttableIndicator <PutblInd>	[0..1]	Indicator		217
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		217
	ExercisePrice <ExrcPric>	[0..1]	±		218
	SubscriptionPrice <SbcptPric>	[0..1]	±		218
	ConversionPrice <ConvsPric>	[0..1]	±		218
	StrikePrice <StrkPric>	[0..1]	±		218
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		219
	ContractSize <CtrctSz>	[0..1]	±		219
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C8, C9, C11, C12, C14	219
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		220

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**3.4.3.4.10.5 SettlementQuantity <SttlmQty>**

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		221

**3.4.3.4.10.6 SettledQuantity <SttldQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

#### 3.4.3.4.10.7 PreviouslySettledQuantity <PrevslySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

#### 3.4.3.4.10.8 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

#### 3.4.3.4.10.9 IntendedSettlementDate <IntnddSttldDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are intended to be moved.

**IntendedSettlementDate <IntnddSttldDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204



**3.4.3.4.10.10 EffectiveSettlementDate <FctvSttlmDt>***Presence:* [0..1]*Definition:* Date and time at which the securities are moved.**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

**3.4.3.4.10.11 StatusDate <StsDt>***Presence:* [0..1]*Definition:* Date and time at which the status was assigned.*Datatype:* "ISODatetime" on page 340**3.4.3.4.10.12 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 340**3.4.3.4.10.13 Linkages <Lnkgs>***Presence:* [0..\*]*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C25	82
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C22	82
	<b>Reference</b> <Ref>	[1..1]			83
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <ScitiesSttlmTxId>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		84
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		84

#### 3.4.3.4.10.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C25 "WithLinkageRule"

**ProcessingPosition** <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		244
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		245

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 3.4.3.4.10.13.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C22 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 206 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		206
Or	LongNumber <LngNb>	[1..1]	Text		206
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		206

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 3.4.3.4.10.13.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		83
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		83
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		84
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		84
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		84
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		84
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		84

#### 3.4.3.4.10.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 345

#### 3.4.3.4.10.13.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	253
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		253

**3.4.3.4.10.14 SecuritiesSubBalanceIdentification <SctiesSubBalId>***Presence:* [0..1]*Definition:* Number identifying a lot constituting the sub-balance.**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

**3.4.3.4.10.15 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

**3.4.3.4.10.16 CorporateActionEventType <CorpActnEvtTp>***Presence:* [0..1]*Definition:* Specifies the type of corporate event.*Impacted by:* C11 "EventTypeRule"**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType56Choice" on page 231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		231
Or}	Proprietary <Prtry>	[1..1]	±		237

**Constraints**

- EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 3.4.3.4.10.17 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 3.4.3.4.10.18 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

*Datatype:* "[ISODatetime](#)" on page 340

#### 3.4.3.4.10.19 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 345

#### 3.4.3.4.10.20 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C24 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

#### 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        semt.030.001.01          SecuritiesSettlementConditionsModificationR          equestQueryV01**

## **4.1      MessageDefinition Functionality**

The SecuritiesSettlementConditionsModificationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement modification instruction(s) based on a set of search criteria or business attributes.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The SecuritiesSettlementConditionsModificationRequestQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

Defines the intra-position movement modification query criteria.

B. SupplementaryData

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;ScitiesSttlmCondsModReqQry&gt;</i>	[1..1]			
	<b>QueryDefinition</b> <QryDef>	[1..1]			89
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		90
	<b>SearchCriteria</b> <SchCrit>	[1..1]			91
	<b>ModificationRequestIdentification</b> <ModReqId>	[0..*]	Text		91
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		91
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		92
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		92
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		92
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		93
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			93
{Or	<b>Date</b> <Dt>	[1..1]			93
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		94
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		94
Or	<b>FromDateTo</b> <FrToDt>	[1..1]	±		94
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		94
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		94
Or}	<b>DateTime</b> <DtTm>	[1..1]			94
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		95
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		95
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		95
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		95
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		95
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	96



## 4.3 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 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 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement modification query criteria.

**QueryDefinition <QryDef>** contains the following **SecuritiesModificationQueryDefinition1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		90
	<b>SearchCriteria</b> <SchCrit>	[1..1]			91
	<b>ModificationRequestIdentification</b> <ModReqId>	[0..*]	Text		91
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		91
	<b>ProcessingStatus</b> <PrpgSts>	[0..*]	±		92
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		92
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		92
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		93
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			93
{Or	<b>Date</b> <Dt>	[1..1]			93
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		94
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		94
Or	<b>FromDate</b> <FrDt>	[1..1]	±		94
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		94
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		94
Or}	<b>DateTime</b> <DtTm>	[1..1]			94
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		95
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		95
Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	±		95
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		95
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		95

#### 4.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

**4.4.1.2 SearchCriteria <SchCrit>***Presence:* [1..1]*Definition:* Defines the criteria to extract the intra-position movement instruction information.**SearchCriteria <SchCrit>** contains the following **SecuritiesModificationQueryCriteria1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ModificationRequestIdentification</b> <ModReqId>	[0..*]	Text		91
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		91
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]	±		92
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		92
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		92
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		93
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			93
{Or	<b>Date</b> <Dt>	[1..1]			93
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		94
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		94
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		94
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		94
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		94
Or}	<b>DateTime</b> <DtTm>	[1..1]			94
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		95
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		95
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		95
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		95
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		95

**4.4.1.2.1 ModificationRequestIdentification <ModReqId>***Presence:* [0..\*]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 345**4.4.1.2.2 InstructionQueryType <InstrQryTp>***Presence:* [1..1]*Definition:* Type of underlying transaction to be modified, such as an settlement instruction or an intra-position movement.*Datatype:* "InstructionQueryType1Code" on page 327

CodeName	Name	Definition
SETT	SettlementInstruction	Query is performed on settlement transactions.
IPOS	IntraPositionMovement	Query is performed on intra-position movements.
BOTH	SettlementAndIntraPosition	Query is performed on both settlement transactions and intra-position movements.

#### 4.4.1.2.3 ProcessingStatus <PrcgSts>

*Presence:* [0..\*]

*Definition:* Provides the status of settlement of a transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "[ModificationProcessingStatus9Choice](#)" on page 292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		292
Or}	Proprietary <Prtry>	[1..1]	±		293

#### 4.4.1.2.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..\*]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 4.4.1.2.5 AccountOwner <AcctOwnr>

*Presence:* [0..\*]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 4.4.1.2.6 MessageOriginator <MsgOrgtr>

*Presence:* [0..\*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator** <MsgOrgtr> contains the following elements (see ["SystemPartyIdentification8"](#) on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </d>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 4.4.1.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

**CreationDateTime** <CreDtTm> contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]			93
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		94
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		94
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		94
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		94
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		94
Or}	<b>DateTime</b> <DtTm>	[1..1]			94
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		95
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		95
Or	<b>FromDateTime</b> <FrToDtTm>	[1..1]	±		95
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		95
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		95

#### 4.4.1.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		94
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		94
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		94
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		94
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		94

#### 4.4.1.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

#### 4.4.1.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 340

#### 4.4.1.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

#### 4.4.1.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 340

#### 4.4.1.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 340

#### 4.4.1.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		95
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		95
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		95
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		95
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		95

#### 4.4.1.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODatetime" on page 340

#### 4.4.1.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODatetime" on page 340

#### 4.4.1.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 4.4.1.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODatetime" on page 340

#### 4.4.1.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODatetime" on page 340

## 4.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

### 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      **semt.031.001.01**

## **SecuritiesSettlementConditionsModificationRequestReportV01**

### 5.1      **MessageDefinition Functionality**

The SecuritiesSettlementConditionsModificationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the settlement or intra-position movement modification request(s), as defined within the query.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").

#### Outline

The SecuritiesSettlementConditionsModificationRequestReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. Pagination  
    Pagination of the message.
- B. ReportGeneralDetails  
    General characteristics related to the report information.
- C. Modifications  
    Report on the condition modifications requests.
- D. SupplementaryData  
    Additional information that cannot be captured in the structured elements and/or any other specific block.

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReqRpt>	[1..1]		C4, C5	
	<b>Pagination</b> <Pgntn>	[1..1]	±		103
	<b>ReportGeneralDetails</b> <RptGnlDtls>	[1..1]		C24	103
	<b>ReportNumber</b> <RptNb>	[0..1]	±		104
	<b>QueryReference</b> <QryRef>	[0..1]	Text		104
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		105
	<b>ReportDateTime</b> <RptDtTm>	[0..1]	±		105
	<b>ReportPeriod</b> <RptPrd>	[0..1]	±		105
	<b>QueryType</b> <QryTp>	[0..1]	CodeSet		105
	<b>Frequency</b> <Frqcy>	[0..1]	±		105
	<b>UpdateType</b> <UpdTp>	[1..1]	±		106
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		106
	<b>Modifications</b> <Mods>	[0..*]		C1, C22, C25	106
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		109
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		109
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		110
	<b>Modification</b> <Mod>	[1..*]			110
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		113
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		113
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		113
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		114
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		114
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C15, C17, C26	114
	<b>Reference</b> <Ref>	[1..1]		C23	116
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		117
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		117
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		117

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		117
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		117
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		117
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		118
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		118
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		118
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		118
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		118
	<b>Linkage</b> <Lkg>	[0..1]	±		118
	<b>Priority</b> <Prty>	[0..1]	±		119
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		119
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		119
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		120
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		120
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		120
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		120
	<b>Linkages</b> <Lnkgs>	[0..*]			121
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C29	121
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C27	122
	<b>Reference</b> <Ref>	[1..1]			122
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		123
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		124
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		124
	<b>Underlying</b> <Undrlyg>	[0..1]			124
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			125

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	126
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		127
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		127
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		127
	<b>BalanceTo</b> <BalTo>	[0..1]	±		128
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		128
	<b>Priority</b> <Prty>	[0..1]	±		128
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	129
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		130
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		130
	<b>TradeDate</b> <TradDt>	[0..1]	±		131
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		131
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	131
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	132
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C28	133

## 5.3 Constraints

### C1 AccountOwnerRule

AccountOwner must be present or Modification(\*)/AccountOwner must be present, but not both.

### C2 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.

**C3 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.

**C4 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Modifications must be absent.

*This constraint is defined at the MessageDefinition level.*

**C5 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Modifications must be present.

*This constraint is defined at the MessageDefinition level.*

**C6 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 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.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 ISINGuideline**

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

**C14 ISINPresenceRule**

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

**C15 ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

**C16 OtherIdentificationPresenceRule**

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

**C17 OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

**C18 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C19 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C20 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C21 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C22 ProcessingStatusRule**

ProcessingStatus must be present or Modification(\*)/ProcessingStatus must be present, but not both.

**C23 ReferencePresenceRule**

At least one reference must be present.

**C24 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

**C25 SafekeepingAccountRule**

SafekeepingAccount must be present or Modification(\*)/SafekeepingAccount must be present, but not both.

**C26 SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**C27 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C28 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.

**C29 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		229
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		229

### 5.4.2 ReportGeneralDetails <RptGnIDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* [C24 "ReportNumberRule"](#)

**ReportGeneralDetails <RptGnIDtls>** contains the following **SecuritiesTransactionReport5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		104
	<b>QueryReference</b> <QryRef>	[0..1]	Text		104
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		105
	<b>ReportDateTime</b> <RptDtTm>	[0..1]	±		105
	<b>ReportPeriod</b> <RptPrd>	[0..1]	±		105
	<b>QueryType</b> <QryTp>	[0..1]	CodeSet		105
	<b>Frequency</b> <Frqcy>	[0..1]	±		105
	<b>UpdateType</b> <UpdTp>	[1..1]	±		106
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		106

#### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

#### 5.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice"](#) on page 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		229
Or}	Long <Lng>	[1..1]	Text		229

#### 5.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the settlement and intra-position query message sent to request this report.

*Datatype:* ["Max35Text"](#) on page 345



**5.4.2.3 ReportIdentification <RptId>***Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "Max35Text" on page 345**5.4.2.4 ReportDateTime <RptDtTm>***Presence:* [0..1]*Definition:* Date and time when the report was created.**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

**5.4.2.5 ReportPeriod <RptPrd>***Presence:* [0..1]*Definition:* Period for the statement.**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		200
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		201

**5.4.2.6 QueryType <QryTp>***Presence:* [0..1]*Definition:* Defines the type of query.*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

**5.4.2.7 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see ["Frequency22Choice"](#) on page 222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		222
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 5.4.2.8 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see ["UpdateType15Choice"](#) on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		250
Or}	Proprietary <Prtry>	[1..1]	±		250

#### 5.4.2.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 342):

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

### 5.4.3 Modifications <Mods>

*Presence:* [0..\*]

*Definition:* Report on the condition modifications requests.

*Impacted by:* [C1 "AccountOwnerRule"](#), [C22 "ProcessingStatusRule"](#), [C25 "SafekeepingAccountRule"](#)

**Modifications <Mods>** contains the following **SecuritiesModification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		109
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		109
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		110
	<b>Modification</b> <Mod>	[1..*]			110
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		113
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		113
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		113
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		114
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		114
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C15, C17, C26	114
	<b>Reference</b> <Ref>	[1..1]		C23	116
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		117
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		117
	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxId>	[0..1]	Text		117
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktlnfrstrctrTxId>	[0..1]	Text		117
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		117
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		117
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		118
	<b>TradIdentification</b> <TradId>	[0..1]	Text		118
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		118
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		118
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		118
	<b>Linkage</b> <Lkg>	[0..1]	±		118
	<b>Priority</b> <Prty>	[0..1]	±		119
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		119
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		119
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		120
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		120

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		120
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		120
	<b>Linkages</b> <Lnkgs>	[0..*]			121
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C29	121
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C27	122
	<b>Reference</b> <Ref>	[1..1]			122
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxld>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntld>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntld>	[1..1]	Text		123
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <Poolld>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxld>	[1..1]	Text		124
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		124
	<b>Underlying</b> <Undrlyg>	[0..1]			124
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			125
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C11, C12, C13, C14, C16	126
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		127
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		127
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		127
	<b>BalanceTo</b> <BalTo>	[0..1]	±		128
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalld>	[0..1]	±		128
	<b>Priority</b> <Prty>	[0..1]	±		128
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			128
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C11, C12, C13, C14, C16	129

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		130
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		130
	<b>TradeDate</b> <TradDt>	[0..1]	±		131
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		131
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	131
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	132

**Constraints**

- **AccountOwnerRule**

AccountOwner must be present or Modification(\*)/AccountOwner must be present, but not both.

- **ProcessingStatusRule**

ProcessingStatus must be present or Modification(\*)/ProcessingStatus must be present, but not both.

- **SafekeepingAccountRule**

SafekeepingAccount must be present or Modification(\*)/SafekeepingAccount must be present, but not both.

**5.4.3.1 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtlyId>	[0..1]	±		257

**5.4.3.2 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 5.4.3.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		280
Or	Pending <Pdg>	[1..1]	±		280
Or	Rejected <Rjctd>	[1..1]	±		280
Or	Repair <Rpr>	[1..1]	±		281
Or	Denied <Dnd>	[1..1]	±		281
Or	Completed <Cmpltd>	[1..1]	±	C5	282
Or}	Proprietary <Prtry>	[1..1]	±		282

#### 5.4.3.4 Modification <Mod>

*Presence:* [1..\*]

*Definition:* Identifies the individual transaction.

**Modification <Mod>** contains the following **SecuritiesModificationTransaction2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		113
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		113
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		113
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		114
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		114
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C15, C17, C26	114
	<b>Reference</b> <Ref>	[1..1]		C23	116
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		117
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		117
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		117
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		117
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		117
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		117
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		118
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		118
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		118
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		118
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		118
	<b>Linkage</b> <Lkg>	[0..1]	±		118
	<b>Priority</b> <Prty>	[0..1]	±		119
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		119
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		119
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		120
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		120
	<b>MatchingDenial</b> <MchgDnl>	[0..1]	±		120
	<b>UnilateralSplit</b> <UnltrlSplt>	[0..1]	±		120
	<b>Linkages</b> <Lnkgs>	[0..*]			121
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C29	121

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C27	122
	<b>Reference</b> <Ref>	[1..1]			122
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		123
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		124
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		124
	<b>Underlying</b> <Undrlyg>	[0..1]			124
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			125
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	126
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		127
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		127
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		127
	<b>BalanceTo</b> <BalTo>	[0..1]	±		128
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		128
	<b>Priority</b> <Prty>	[0..1]	±		128
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	129
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		130
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		130
	<b>TradeDate</b> <TradDt>	[0..1]	±		131
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		131



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	131
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	132

#### 5.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 5.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 5.4.3.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		280
Or	Pending <Pdg>	[1..1]	±		280
Or	Rejected <Rjctd>	[1..1]	±		280
Or	Repair <Rpr>	[1..1]	±		281
Or	Denied <Dnd>	[1..1]	±		281
Or	Completed <Cmpltd>	[1..1]	±	C5	282
Or}	Proprietary <Prtry>	[1..1]	±		282

#### 5.4.3.4.4 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the modification request.

*Datatype:* "Max35Text" on page 345

#### 5.4.3.4.5 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 340

#### 5.4.3.4.6 RequestDetails <ReqDtls>

*Presence:* [0..1]

*Definition:* Details of the request providing the changes and references of the instruction for which the modification is requested.

*Impacted by:* C15 "ModificationRequestPresenceRule", C17 "OtherProcessingRule", C26 "SettlementConditionModificationApplicabilityRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]		C23	116
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		117
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		117
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		117
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		117
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		117
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		117
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		118
	<b>TradeIdentification</b> <TradeId>	[0..1]	Text		118
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		118
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		118
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		118
	<b>Linkage</b> <Lkg>	[0..1]	±		118
	<b>Priority</b> <Prty>	[0..1]	±		119
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		119
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		119
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		120
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		120
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		120
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		120
	<b>Linkages</b> <Lnkgs>	[0..*]			121
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C29	121
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C27	122
	<b>Reference</b> <Ref>	[1..1]			122
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		123

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		124
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		124

**Constraints**

- **ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**5.4.3.4.6.1 Reference <Ref>**

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* C23 "ReferencePresenceRule"

**Reference <Ref>** contains the following **References32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		117
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		117
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		117
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		117
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		117
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		117
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		118
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		118

**Constraints****• ReferencePresenceRule**

At least one reference must be present.

On Condition

/AccountOwnerTransactionIdentification is absent  
And /AccountServicerTransactionIdentification is absent  
And /MarketInfrastructureTransactionIdentification is absent  
And /ProcessorTransactionIdentification is absent  
And /PoolIdentification is absent

Following Must be True

/CommonIdentification Must be present  
Or /TradeIdentification Must be present  
Or /CounterpartyMarketInfrastructureTransactionIdentification Must be present

**5.4.3.4.6.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.5 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.1.7 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 345**5.4.3.4.6.1.8 TradeIdentification <TradId>***Presence:* [0..1]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 345**5.4.3.4.6.2 RestrictionReference <RstrctnRef>***Presence:* [0..\*]*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.**RestrictionReference <RstrctnRef>** contains the following elements (see "RestrictionIdentification1" on page 242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		242
	Identification <Id>	[1..1]	Text		243

**5.4.3.4.6.3 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		245
Or}	Proprietary <Prtry>	[1..1]	±		246

**5.4.3.4.6.4 RetainIndicator <RtnInd>***Presence:* [0..1]*Definition:* Specifies whether the instruction due to expire is confirmed for settlement.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

**5.4.3.4.6.5 Linkage <Lkg>***Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "[LinkageType3Choice](#)" on page 227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		227
Or}	Proprietary <Prtry>	[1..1]	±		228

#### 5.4.3.4.6.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

#### 5.4.3.4.6.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 5.4.3.4.6.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 339

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**5.4.3.4.6.9 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		238
Or}	Proprietary <Prtry>	[1..1]	±		238

**5.4.3.4.6.10 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		244
	Reason <Rsn>	[0..*]	±		244

**5.4.3.4.6.11 MatchingDenial <MtchgDnl>***Presence:* [0..1]*Definition:* Specifies the matching processing change requested.**MatchingDenial <MtchgDnl>** contains one of the following elements (see "[MatchingDenied3Choice](#)" on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	±		289

**5.4.3.4.6.12 UnilateralSplit <UnltrlSpl>***Presence:* [0..1]*Definition:* Specifies that the transaction is requested to be unilaterally split.



**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "[UnilateralSplit3Choice](#)" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		241
Or}	Proprietary <Prtry>	[1..1]	±		242

#### 5.4.3.4.6.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C29	121
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C27	122
	<b>Reference</b> <Ref>	[1..1]			122
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesStlImTxId>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		123
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		124
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		124

#### 5.4.3.4.6.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C29 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "[ProcessingPosition7Choice](#)" on page 244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		244
Or}	Proprietary <Prtry>	[1..1]	±		245

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**5.4.3.4.6.13.2 MessageNumber <MsgNb>**

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C27 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 206 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		206
Or	LongNumber <LngNb>	[1..1]	Text		206
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		206

**Constraints**

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**5.4.3.4.6.13.3 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		123
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		123
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		123
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		123
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		123
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		124
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		124

#### 5.4.3.4.6.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 5.4.3.4.6.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 5.4.3.4.6.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 5.4.3.4.6.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

#### 5.4.3.4.6.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

**5.4.3.4.6.13.3.6 PoolIdIdentification <PoolId>***Presence:* [1..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 345**5.4.3.4.6.13.3.7 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "Max35Text" on page 345**5.4.3.4.6.13.4 ReferenceOwner <RefOwnr>***Presence:* [0..1]*Definition:* Party responsible for generating the reference.**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	253
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		253

**5.4.3.4.7 Underlying <Undrlyg>***Presence:* [0..1]*Definition:* Identifies additional details of the transaction.

**Underlying <Undrlyg>** contains one of the following **SettlementOrIntraPosition3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			125
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	126
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		127
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		127
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		127
	<b>BalanceTo</b> <BalTo>	[0..1]	±		128
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		128
	<b>Priority</b> <Prty>	[0..1]	±		128
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			128
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	129
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		130
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		130
	<b>TradeDate</b> <TradDt>	[0..1]	±		131
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		131
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	131
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	132

#### 5.4.3.4.7.1 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..1]

*Definition:* Specifies the requested intra-position movement details.

**IntraPositionMovement** <IntraPosMvmnt> contains the following **IntraPosition6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	126
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		127
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		127
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		127
	<b>BalanceTo</b> <BalTo>	[0..1]	±		128
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		128
	<b>Priority</b> <Prty>	[0..1]	±		128

#### 5.4.3.4.7.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification** <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 5.4.3.4.7.1.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

#### 5.4.3.4.7.1.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 5.4.3.4.7.1.4 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 5.4.3.4.7.1.5 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 5.4.3.4.7.1.6 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 5.4.3.4.7.1.7 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

#### 5.4.3.4.7.2 SettlementTransaction <SttlmTx>

*Presence:* [1..1]

*Definition:* Specifies the requested settlement transaction details.



**SettlementTransaction <SttlmTx>** contains the following **TransactionDetails126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C16	129
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		130
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		130
	<b>TradeDate</b> <TradDt>	[0..1]	±		131
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		131
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	131
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	132

#### 5.4.3.4.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
/Description is absent  
Following Must be True

/ISIN Must be present  
Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 5.4.3.4.7.2.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		221
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		221

#### 5.4.3.4.7.2.3 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C9	194
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		194
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C10	194

**5.4.3.4.7.2.4 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		202
Or}	DateCode <DtCd>	[1..1]			202
{Or	Code <Cd>	[1..1]	CodeSet		202
Or}	Proprietary <Prtry>	[1..1]	±		202

**5.4.3.4.7.2.5 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		203
Or}	DateCode <DtCd>	[1..1]	±		203

**5.4.3.4.7.2.6 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C18 "Party2PresenceRule"](#), [C19 "Party3PresenceRule"](#), [C20 "Party4PresenceRule"](#), [C21 "Party5PresenceRule"](#)**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "[SettlementParties78](#)" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		266
	Party1 <Pty1>	[0..1]	±		266
	Party2 <Pty2>	[0..1]	±		266
	Party3 <Pty3>	[0..1]	±		267
	Party4 <Pty4>	[0..1]	±		267
	Party5 <Pty5>	[0..1]	±		267

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**5.4.3.4.7.2.7 ReceivingSettlementParties <RcvgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		266
	Party1 <Pty1>	[0..1]	±		266
	Party2 <Pty2>	[0..1]	±		266
	Party3 <Pty3>	[0..1]	±		267
	Party4 <Pty4>	[0..1]	±		267
	Party5 <Pty5>	[0..1]	±		267

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

## 5.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C28 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

**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        semt.032.001.01          SecuritiesTransactionCancellationRequestQueryV01**

### **6.1      MessageDefinition Functionality**

The SecuritiesTransactionCancellationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement cancellation instruction(s) based on a set of search criteria or business attributes.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

#### Outline

The SecuritiesTransactionCancellationRequestQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

#### A. QueryDefinition

Defines the intra-position movement cancellation query criteria.

#### B. SupplementaryData

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReqQry>	[1..1]			
	<b>QueryDefinition</b> <QryDef>	[1..1]			136
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		137
	<b>SearchCriteria</b> <SchCrit>	[1..1]			138
	<b>CancellationRequestIdentification</b> <CxlReqId>	[0..*]	Text		138
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		139
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]			139
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		139
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		140
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		140
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		140
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		140
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			141
{Or	<b>Date</b> <Dt>	[1..1]			141
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		142
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		142
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		142
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		142
Or}	<b>DateTime</b> <DtTm>	[1..1]			142
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		143
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		143
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		143
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		143
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		143
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	144

## 6.3 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 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 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement cancellation query criteria.



QueryDefinition <QryDef> contains the following SecuritiesCancellationQueryDefinition1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QueryType</b> <QryTp>	[1..1]	CodeSet		137
	<b>SearchCriteria</b> <SchCrit>	[1..1]			138
	<b>CancellationRequestIdentification</b> <CxlReqId>	[0..*]	Text		138
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		139
	<b>ProcessingStatus</b> <PrpgSts>	[0..*]			139
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		139
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		140
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		140
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		140
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		140
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			141
{Or	<b>Date</b> <Dt>	[1..1]			141
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		142
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		142
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		142
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		142
Or}	<b>DateTime</b> <DtTm>	[1..1]			142
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		143
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		143
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		143
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		143
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		143

#### 6.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.

CodeName	Name	Definition
STTS	Status	Response will include limited details including the status on the movements reported.

#### 6.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the cancellation instructions for intra-position movements or settlement instructions information.

**SearchCriteria <SchCrit>** contains the following **SecuritiesCancellationQueryCriteria1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CancellationRequestIdentification</b> <CxlReqId>	[0..*]	Text		138
	<b>InstructionQueryType</b> <InstrQryTp>	[1..1]	CodeSet		139
	<b>ProcessingStatus</b> <PrcgSts>	[0..*]			139
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		139
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		140
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..*]	±		140
	<b>AccountOwner</b> <AcctOwnr>	[0..*]	±		140
	<b>MessageOriginator</b> <MsgOrgtr>	[0..*]	±		140
	<b>CreationDateTime</b> <CreDtTm>	[0..1]			141
{Or	<b>Date</b> <Dt>	[1..1]			141
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		142
Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>FromToDate</b> <FrToDt>	[1..1]	±		142
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		142
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		142
Or}	<b>DateTime</b> <DtTm>	[1..1]			142
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		143
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		143
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		143
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		143
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		143

##### 6.4.1.2.1 CancellationRequestIdentification <CxlReqId>

*Presence:* [0..\*]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### 6.4.1.2.2 InstructionQueryType <InstrQryTp>

*Presence:* [1..1]

*Definition:* Type of underlying transaction to be cancelled, such as an settlement instruction or an intra-position movement.

*Datatype:* "InstructionQueryType1Code" on page 327

CodeName	Name	Definition
SETT	SettlementInstruction	Query is performed on settlement transactions.
IPOS	IntraPositionMovement	Query is performed on intra-position movements.
BOTH	SettlementAndIntraPosition	Query is performed on both settlement transactions and intra-position movements.

#### 6.4.1.2.3 ProcessingStatus <PrcgSts>

*Presence:* [0..\*]

*Definition:* Provides the status of settlement of a transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **CancellationProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		139
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		140

##### 6.4.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of a cancellation request.

*Datatype:* "CancellationProcessingStatus3Code" on page 316

CodeName	Name	Definition
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
DEND	Denied	Cancellation will not be executed.
CAND	CancellationCompleted	Cancellation has been completed.

**6.4.1.2.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**6.4.1.2.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..\*]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

**6.4.1.2.5 AccountOwner <AcctOwnr>***Presence:* [0..\*]*Definition:* Party that owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

**6.4.1.2.6 MessageOriginator <MsgOrgtr>***Presence:* [0..\*]*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "[SystemPartyIdentification8](#)" on [page 257](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 6.4.1.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

**Definition:** Specifies the creation date/time of the settlement instruction or the intra-position movement.

**CreationDateTime** <CreDtTm> contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]			141
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		142
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		142
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		142
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		142
Or}	<b>DateTime</b> <DtTm>	[1..1]			142
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		143
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		143
Or	<b>FromDateTime</b> <FrToDtTm>	[1..1]	±		143
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		143
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		143

#### 6.4.1.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDate</b> <FrDt>	[1..1]	Date		142
Or	<b>ToDate</b> <ToDt>	[1..1]	Date		142
Or	<b>FromDate</b> <FrToDt>	[1..1]	±		142
Or	<b>EqualDate</b> <EQDt>	[1..1]	Date		142
Or}	<b>NotEqualDate</b> <NEQDt>	[1..1]	Date		142

#### 6.4.1.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

#### 6.4.1.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 340

#### 6.4.1.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

#### 6.4.1.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 340

#### 6.4.1.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 340

#### 6.4.1.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>FromDateTime</b> <FrDtTm>	[1..1]	DateTime		143
Or	<b>ToDateTime</b> <ToDtTm>	[1..1]	DateTime		143
Or	<b>FromToDateTime</b> <FrToDtTm>	[1..1]	±		143
Or	<b>EqualDateTime</b> <EQDtTm>	[1..1]	DateTime		143
Or}	<b>NotEqualDateTime</b> <NEQDtTm>	[1..1]	DateTime		143

#### 6.4.1.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODatetime" on page 340

#### 6.4.1.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODatetime" on page 340

#### 6.4.1.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime** <FrToDtTm> contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 6.4.1.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODatetime" on page 340

#### 6.4.1.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODatetime" on page 340

## 6.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

### 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 **semt.033.001.01**

## **SecuritiesTransactionCancellationRequestReportV01**

### 7.1 **MessageDefinition Functionality**

The SecuritiesTransactionCancellationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of settlement or the intra-position movement cancellation request(s), as defined within the query.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").

#### Outline

The SecuritiesTransactionCancellationRequestReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. Pagination**  
Pagination of the message.
- B. ReportGeneralDetails**  
General characteristics related to the report information.
- C. Cancellations**  
Report on the transaction cancellation requests.
- D. SupplementaryData**  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxCxlReqRpt>	[1..1]		C4, C5	
	Pagination <Pgntn>	[1..1]	±		149
	ReportGeneralDetails <RptGnlDtls>	[1..1]		C21	150
	ReportNumber <RptNb>	[0..1]	±		150
	QueryReference <QryRef>	[0..1]	Text		151
	ReportIdentification <RptId>	[0..1]	Text		151
	ReportDateTime <RptDtTm>	[0..1]	±		151
	ReportPeriod <RptPrd>	[0..1]	±		151
	QueryType <QryTp>	[0..1]	CodeSet		151
	Frequency <Frqcy>	[0..1]	±		152
	UpdateType <UpdTp>	[1..1]	±		152
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		152
	Cancellations <Cxls>	[0..*]		C1, C20, C22	152
	AccountOwner <AcctOwnr>	[0..1]	±		154
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		154
	ProcessingStatus <PrcgSts>	[0..1]	±		155
	Cancellation <Cxl>	[1..*]			155
	AccountOwner <AcctOwnr>	[0..1]	±		157
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		157
	ProcessingStatus <PrcgSts>	[0..1]	±		157
	RequestReference <ReqRef>	[1..1]	Text		158
	StatusDate <StsDt>	[0..1]	DateTime		158
	TransactionIdentification <TxId>	[0..1]			158
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		158
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		159
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		159
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		159
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		159
	PoolIdentification <PoolId>	[0..1]	Text		159

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Underlying</b> <Undrlyg>	[0..1]			159
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	161
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SecuritiesSubBalanceIdentification</b> <ScitiesSubBalId>	[0..1]	±		163
	<b>Priority</b> <Prty>	[0..1]	±		163
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			163
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	164
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		165
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		165
	<b>TradeDate</b> <TradDt>	[0..1]	±		166
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		166
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C16, C17, C18, C19	166
	<b>ReceivingSettlementParties</b> <RcvSttlmPties>	[0..1]	±	C16, C17, C18, C19	167
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C23	168

## 7.3 Constraints

### C1 AccountOwnerRule

AccountOwner must be present or Cancellation(\*)/AccountOwner must be present, but not both.

### C2 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.

**C3 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.

**C4 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Cancellations must be absent.

*This constraint is defined at the MessageDefinition level.*

**C5 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Cancellations must be present.

*This constraint is defined at the MessageDefinition level.*

**C6 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 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.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 ISINGuideline**

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

**C14 ISINPresenceRule**

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

**C15 OtherIdentificationPresenceRule**

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

**C16 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C17 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C18 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C19 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C20 ProcessingStatusRule**

ProcessingStatus must be present or Cancellation(\*)/ProcessingStatus must be present, but not both.

**C21 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

**C22 SafekeepingAccountRule**

SafekeepingAccount must be present or Cancellation(\*)/SafekeepingAccount must be present, but not both.

**C23 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 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		229
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		229

## 7.4.2 ReportGeneralDetails <RptGnDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C21 "ReportNumberRule"

**ReportGeneralDetails <RptGnDtls>** contains the following **SecuritiesTransactionReport5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		150
	<b>QueryReference</b> <QryRef>	[0..1]	Text		151
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		151
	<b>ReportDateTime</b> <RptDtTm>	[0..1]	±		151
	<b>ReportPeriod</b> <RptPrd>	[0..1]	±		151
	<b>QueryType</b> <QryTp>	[0..1]	CodeSet		151
	<b>Frequency</b> <Frqcy>	[0..1]	±		152
	<b>UpdateType</b> <UpdTp>	[1..1]	±		152
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		152

### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

### 7.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice"](#) on page 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		229
Or}	Long <Lng>	[1..1]	Text		229

#### 7.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the settlement and intra-position query message sent to request this report.

*Datatype:* ["Max35Text"](#) on page 345

#### 7.4.2.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* ["Max35Text"](#) on page 345

#### 7.4.2.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 7.4.2.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see ["Period7Choice"](#) on page 200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		200
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		201

#### 7.4.2.6 QueryType <QryTp>

*Presence:* [0..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 331

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

#### 7.4.2.7 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		222
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 7.4.2.8 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		250
Or}	Proprietary <Prtry>	[1..1]	±		250

#### 7.4.2.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

### 7.4.3 Cancellations <Cxls>

*Presence:* [0..\*]

*Definition:* Report on the transaction cancellation requests.

*Impacted by:* C1 "AccountOwnerRule", C20 "ProcessingStatusRule", C22 "SafekeepingAccountRule"



**Cancellations <Cxl>** contains the following **SecuritiesCancellation2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		154
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		154
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		155
	<b>Cancellation</b> <Cxl>	[1..*]			155
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		157
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		157
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		157
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		158
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		158
	<b>TransactionIdentification</b> <Txld>	[0..1]			158
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[0..1]	Text		158
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		159
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		159
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		159
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		159
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		159
	<b>Underlying</b> <Undrlyg>	[0..1]			159
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	161
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		163
	<b>Priority</b> <Prty>	[0..1]	±		163
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	164
	<b>SettlementQuantity</b> <SttImQty>	[1..1]	±		165
	<b>SettlementAmount</b> <SttImAmt>	[0..1]	±		165
	<b>TradeDate</b> <TradDt>	[0..1]	±		166
	<b>SettlementDate</b> <SttImDt>	[1..1]	±		166
	<b>DeliveringSettlementParties</b> <DlvrgSttImPties>	[0..1]	±	C16, C17, C18, C19	166
	<b>ReceivingSettlementParties</b> <RcvrgSttImPties>	[0..1]	±	C16, C17, C18, C19	167

**Constraints**

- **AccountOwnerRule**

AccountOwner must be present or Cancellation(\*)/AccountOwner must be present, but not both.

- **ProcessingStatusRule**

ProcessingStatus must be present or Cancellation(\*)/ProcessingStatus must be present, but not both.

- **SafekeepingAccountRule**

SafekeepingAccount must be present or Cancellation(\*)/SafekeepingAccount must be present, but not both.

**7.4.3.1 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtId>	[0..1]	±		257

**7.4.3.2 SafekeepingAccount <SfkgAcct>**

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 7.4.3.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		298
Or	Rejected <Rjctd>	[1..1]	±		299
Or	Repair <Rpr>	[1..1]	±		299
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		299
Or	Proprietary <Prtry>	[1..1]	±		300
Or	Denied <Dnd>	[1..1]	±		300
Or}	Cancelled <Canc>	[1..1]	±		300

#### 7.4.3.4 Cancellation <Cxl>

*Presence:* [1..\*]

*Definition:* Identifies the individual transaction.

Cancellation <Cxl> contains the following **SecuritiesCancellationTransaction2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		157
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		157
	<b>ProcessingStatus</b> <PrpgSts>	[0..1]	±		157
	<b>RequestReference</b> <ReqRef>	[1..1]	Text		158
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		158
	<b>TransactionIdentification</b> <TxId>	[0..1]			158
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		158
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		159
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		159
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		159
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		159
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		159
	<b>Underlying</b> <Undrlyg>	[0..1]			159
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	161
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SecuritiesSubBalanceIdentification</b> <ScitiesSubBalId>	[0..1]	±		163
	<b>Priority</b> <Prty>	[0..1]	±		163
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			163
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	164
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		165
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		166
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		166
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C16, C17, C18, C19	166
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	167

#### 7.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[SystemPartyIdentification8](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

#### 7.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

#### 7.4.3.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		298
Or	Rejected <Rjctd>	[1..1]	±		299
Or	Repair <Rpr>	[1..1]	±		299
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		299
Or	Proprietary <Prtry>	[1..1]	±		300
Or	Denied <Dnd>	[1..1]	±		300
Or}	Cancelled <Canc>	[1..1]	±		300

#### 7.4.3.4.4 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the cancellation request.

*Datatype:* "Max35Text" on page 345

#### 7.4.3.4.5 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 340

#### 7.4.3.4.6 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* References of the transaction for which the intra-position modification is requested.

**TransactionIdentification <TxId>** contains the following **References33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		158
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		159
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		159
	<b>CounterpartyMarketInfrastructureTransactionIdentification</b> <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		159
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		159
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		159

##### 7.4.3.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

---

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.6.5 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.6.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### **7.4.3.4.7 Underlying <Undrlyg>**

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**Underlying <Undrlyg>** contains one of the following **SettlementOrIntraPosition3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..1]			160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	161
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		163
	<b>Priority</b> <Prty>	[0..1]	±		163
Or}	<b>SettlementTransaction</b> <SttlmTx>	[1..1]			163
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	164
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		165
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		165
	<b>TradeDate</b> <TradDt>	[0..1]	±		166
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		166
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C16, C17, C18, C19	166
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	167

#### 7.4.3.4.7.1 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..1]

*Definition:* Specifies the requested intra-position movement details.



**IntraPositionMovement** <IntraPosMvmnt> contains the following **IntraPosition6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	161
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		163
	<b>Priority</b> <Prty>	[0..1]	±		163

#### 7.4.3.4.7.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification** <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

    /Description is absent

Following Must be True

    /ISIN Must be present

Or      /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 7.4.3.4.7.1.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

#### 7.4.3.4.7.1.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 7.4.3.4.7.1.4 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		200

#### 7.4.3.4.7.1.5 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		200

#### 7.4.3.4.7.1.6 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 7.4.3.4.7.1.7 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

#### 7.4.3.4.7.2 SettlementTransaction <SttlmTx>

*Presence:* [1..1]

*Definition:* Specifies the requested settlement transaction details.

**SettlementTransaction <SttlmTx>** contains the following **TransactionDetails126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C15	164
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		165
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		165
	<b>TradeDate</b> <TradDt>	[0..1]	±		166
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		166
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C16, C17, C18, C19	166
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C16, C17, C18, C19	167

#### 7.4.3.4.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
/Description is absent  
Following Must be True

/ISIN Must be present  
Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 7.4.3.4.7.2.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		221
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		221

#### 7.4.3.4.7.2.3 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C9	194
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		194
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C10	194

**7.4.3.4.7.2.4 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		202
Or}	DateCode <DtCd>	[1..1]			202
{Or	Code <Cd>	[1..1]	CodeSet		202
Or}	Proprietary <Prtry>	[1..1]	±		202

**7.4.3.4.7.2.5 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		203
Or}	DateCode <DtCd>	[1..1]	±		203

**7.4.3.4.7.2.6 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C16 "Party2PresenceRule"](#), [C17 "Party3PresenceRule"](#), [C18 "Party4PresenceRule"](#), [C19 "Party5PresenceRule"](#)**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "[SettlementParties78](#)" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		266
	Party1 <Pty1>	[0..1]	±		266
	Party2 <Pty2>	[0..1]	±		266
	Party3 <Pty3>	[0..1]	±		267
	Party4 <Pty4>	[0..1]	±		267
	Party5 <Pty5>	[0..1]	±		267

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
     /Party2 is present  
 Following Must be True  
     /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
     /Party3 is present  
 Following Must be True  
     /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
     /Party4 is present  
 Following Must be True  
     /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
     /Party5 is present  
 Following Must be True  
     /Party4 Must be present

#### 7.4.3.4.7.2.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C16 "Party2PresenceRule", C17 "Party3PresenceRule", C18 "Party4PresenceRule", C19 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		266
	Party1 <Pty1>	[0..1]	±		266
	Party2 <Pty2>	[0..1]	±		266
	Party3 <Pty3>	[0..1]	±		267
	Party4 <Pty4>	[0..1]	±		267
	Party5 <Pty5>	[0..1]	±		267

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

## 7.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C23 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1" on page 241](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

**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      **semt.034.001.01**

# **IntraPositionMovementPendingReportV01**

### 8.1      **MessageDefinition Functionality**

This IntraPositionMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-position movement instructions, previously sent by the account owner, that have a pending status.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")
- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")
- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraPositionMovementPendingReportV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. **Pagination**  
    Pagination of the message.
- B. **ReportGeneralDetails**  
    General characteristics related to the report information.
- C. **AccountOwner**  
    Party that owns the account.
- D. **SafekeepingAccount**  
    Account to or from which a securities entry is made.
- E. **Movements**  
    Identifies the transactions.

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPdgRpt>	[1..1]		C2, C3	
	Pagination <Pgntn>	[1..1]	±		174
	ReportGeneralDetails <RptGnlDtls>	[1..1]		C17	174
	ReportNumber <RptNb>	[0..1]	±		174
	QueryReference <QryRef>	[0..1]	Text		175
	ReportIdentification <RptId>	[0..1]	Text		175
	ReportDateTime <RptDtTm>	[0..1]	±		175
	ReportPeriod <RptPrd>	[0..1]	±		175
	Frequency <Frqcy>	[0..1]	±		175
	UpdateType <UpdTp>	[1..1]	±		176
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		176
	AccountOwner <AcctOwnr>	[0..1]	±		176
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		176
	Movements <Mvmnts>	[0..*]		C19	177
	StatusAndReason <StsAndRsn>	[0..1]	±		179
	Movement <Mvmnt>	[1..*]		C13	179
	StatusAndReason <StsAndRsn>	[0..1]	±		181
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		181
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		181
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		181
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		182
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		182
	PoolIdentification <PoolId>	[0..1]	Text		182
	BalanceFrom <BalFr>	[1..1]	±		182
	BalanceTo <BalTo>	[1..1]	±		182
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	182
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C16	184
	SettlementQuantity <SttlmQty>	[1..1]	±		186

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		186
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		187
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		187
	<b>Linkages</b> <Lnkgs>	[0..*]			187
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C21	188
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C18	188
	<b>Reference</b> <Ref>	[1..1]			188
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		189
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		189
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		189
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		189
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		189
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		190
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		190
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		190
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		190
	<b>Priority</b> <Prty>	[0..1]	±		190
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C10	191
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		191
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		191
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		191
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	192

## 8.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 ActivityIndicatorNoRule

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Movements must be absent.

*This constraint is defined at the MessageDefinition level.*

**C3 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Movements must be present.

*This constraint is defined at the MessageDefinition level.*

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C6 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.

**C7 Country**

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

**C8 DescriptionPresenceRule**

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

**C9 DescriptionUsageRule**

Description must be used alone as the last resort.

**C10 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C11 ISINGuideline**

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

**C12 ISINPresenceRule**

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

**C13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 OtherIdentificationPresenceRule**

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

**C15 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C16 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C17 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

**C18 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C19 StatusAndReasonRule**

StatusAndReason must be present or Movement(\*)/StatusAndReason must be present, but not both.

**C20 SupplementaryDataRule**

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

**C21 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 8.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		229
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		229

## 8.4.2 ReportGeneralDetails <RptGnIDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C17 "ReportNumberRule"

**ReportGeneralDetails <RptGnIDtls>** contains the following **IntraPositionReport7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		174
	<b>QueryReference</b> <QryRef>	[0..1]	Text		175
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		175
	<b>ReportDateTime</b> <RptDtTm>	[0..1]	±		175
	<b>ReportPeriod</b> <RptPrd>	[0..1]	±		175
	<b>Frequency</b> <Frqcy>	[0..1]	±		175
	<b>UpdateType</b> <UpdTp>	[1..1]	±		176
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		176

### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

### 8.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		229
Or}	Long <Lng>	[1..1]	Text		229

#### 8.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 345

#### 8.4.2.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 345

#### 8.4.2.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 8.4.2.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		200
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		201

#### 8.4.2.6 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		222
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 8.4.2.7 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		250
Or}	Proprietary <Prtry>	[1..1]	±		250

#### 8.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

### 8.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

### 8.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

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



**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

## 8.4.5 Movements <Mvmnts>

*Presence:* [0..\*]

*Definition:* Identifies the transactions.

*Impacted by:* C19 "StatusAndReasonRule"

**Movements <Mvmnts>** contains the following **IntraPositionPending11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]	±		179
	<b>Movement</b> <Mvmnt>	[1..*]		C13	179
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]	±		181
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		181
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		181
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		181
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		182
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		182
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		182
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		182
	<b>BalanceTo</b> <BalTo>	[1..1]	±		182
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C8, C9, C11, C12, C14	182
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C16	184
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		186
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		186
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		187
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		187
	<b>Linkages</b> <Lnkgs>	[0..*]			187
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C21	188
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C18	188
	<b>Reference</b> <Ref>	[1..1]			188
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxld>	[1..1]	Text		189
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntld>	[1..1]	Text		189
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntld>	[1..1]	Text		189
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		189
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[1..1]	Text		189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		190
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		190
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		190
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		190
	<b>Priority</b> <Prty>	[0..1]	±		190
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C10	191
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		191
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		191
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrccAddtlDtls>	[0..1]	Text		191
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	192

**Constraints**

- **StatusAndReasonRule**

StatusAndReason must be present or Movement(\*)/StatusAndReason must be present, but not both.

**8.4.5.1 StatusAndReason <StsAndRsn>**

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see ["PendingStatusAndReason4"](#) on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrccSts>	[0..*]	±		268
	SettlementStatus <SttlmSts>	[0..*]	±	C15	268

**8.4.5.2 Movement <Mvmnt>**

*Presence:* [1..\*]

*Definition:* Identifies the individual transaction.

*Impacted by:* [C13 "NoAccountOwnerTransactionIdentificationRule"](#)

**Movement <Mvmnt>** contains the following **IntraPositionPending12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]	±		181
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		181
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		181
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		181
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		182
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		182
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		182
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		182
	<b>BalanceTo</b> <BalTo>	[1..1]	±		182
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C11, C12, C14	182
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C16	184
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		186
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		186
	<b>StatusDate</b> <StsDt>	[0..1]	DateTime		187
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		187
	<b>Linkages</b> <Lnkgs>	[0..*]			187
	<b>ProcessingPosition</b> <PrccgPos>	[0..1]	±	C21	188
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C18	188
	<b>Reference</b> <Ref>	[1..1]			188
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		189
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		189
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		189
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		189
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		189
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		190
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		190
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalld>	[0..1]	±		190
	<b>Priority</b> <Prty>	[0..1]	±		190
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C10	191
	<b>MessageOriginator</b> <MsgOrgtr>	[0..1]	±		191
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		191
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		191
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	192

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**8.4.5.2.1 StatusAndReason <StsAndRsn>**

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see ["PendingStatusAndReason4"](#) on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..*]	±		268
	SettlementStatus <SttlmSts>	[0..*]	±	C15	268

**8.4.5.2.2 AccountOwnerTransactionIdentification <AcctOwnrTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* ["Max35Text"](#) on page 345

**8.4.5.2.3 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* ["Max35Text"](#) on page 345

**8.4.5.2.4 MarketInfrastructureTransactionIdentification <MktlInfrstrctrTxld>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.5 ProcessorTransactionIdentification <PrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.6 CorporateActionEventIdentification <CorpActnEvtld>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.7 PoolIdentification <Poolld>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.8 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 8.4.5.2.9 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		200

#### 8.4.5.2.10 FinancialInstrumentIdentification <FinInstrmld>

*Presence:* [1..1]

**Definition:** Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

**Impacted by:** C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

**8.4.5.2.11 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C16 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 209 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		211
	DayCountBasis <DayCntBsis>	[0..1]	±		211
	RegistrationForm <RegnForm>	[0..1]	±		212
	PaymentFrequency <PmtFrqcy>	[0..1]	±		212
	PaymentStatus <PmtSts>	[0..1]	±		212
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		212
	ClassificationType <ClssfctnTp>	[0..1]	±		213
	OptionStyle <OptnStyle>	[0..1]	±		213
	OptionType <OptnTp>	[0..1]	±		213
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	213
	CouponDate <CpnDt>	[0..1]	Date		214
	ExpiryDate <XpryDt>	[0..1]	Date		214
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		214
	MaturityDate <MtrtyDt>	[0..1]	Date		214
	IssueDate <IssDt>	[0..1]	Date		214
	NextCallableDate <NxtClblDt>	[0..1]	Date		214
	PutableDate <PutblDt>	[0..1]	Date		215
	DatedDate <DtdDt>	[0..1]	Date		215
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		215
	PreviousFactor <PrvsFctr>	[0..1]	Rate		215
	CurrentFactor <CurFctr>	[0..1]	Rate		215
	NextFactor <NxtFctr>	[0..1]	Rate		215
	InterestRate <IntrstRate>	[0..1]	Rate		215
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		215
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		216
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		216
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		216
	PoolNumber <PoolNb>	[0..1]	±		216
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		216
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		217
	PutableIndicator <PutblInd>	[0..1]	Indicator		217
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		217
	ExercisePrice <ExrcPric>	[0..1]	±		218
	SubscriptionPrice <SbcptPric>	[0..1]	±		218
	ConversionPrice <ConvsPric>	[0..1]	±		218
	StrikePrice <StrkPric>	[0..1]	±		218
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		219
	ContractSize <CtrctSz>	[0..1]	±		219
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C8, C9, C11, C12, C14	219
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		220

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**8.4.5.2.12 SettlementQuantity <SttlmQty>**

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**8.4.5.2.13 IntendedSettlementDate <IntnddSttlmDt>**

*Presence:* [1..1]

**Definition:** Date and time at which the securities are intended to be moved.

**IntendedSettlementDate** <IntnddSttlmDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 8.4.5.2.14 StatusDate <StsDt>

**Presence:** [0..1]

**Definition:** Date and time at which the status was assigned.

**Datatype:** "ISODatetime" on page 340

#### 8.4.5.2.15 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

**Presence:** [0..1]

**Definition:** Time stamp on when the transaction is acknowledged.

**Datatype:** "ISODatetime" on page 340

#### 8.4.5.2.16 Linkages <Lnkgs>

**Presence:** [0..\*]

**Definition:** Link to another transaction that must be processed after, before or at the same time.

**Linkages** <Lnkgs> contains the following **Linkages57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C21	188
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C18	188
	<b>Reference</b> <Ref>	[1..1]			188
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		189
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		189
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		189
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		189
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		189
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		190
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		190
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		190

**8.4.5.2.16.1 ProcessingPosition <PrcgPos>***Presence:* [0..1]*Definition:* When the transaction is to be executed relative to a linked transaction.*Impacted by:* C21 "WithLinkageRule"**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		244
Or}	Proprietary <Prtry>	[1..1]	±		245

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**8.4.5.2.16.2 MessageNumber <MsgNb>***Presence:* [0..1]*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.*Impacted by:* C18 "ShortLongNumberRule"**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 206 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		206
Or	LongNumber <LngNb>	[1..1]	Text		206
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		206

**Constraints**

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**8.4.5.2.16.3 Reference <Ref>***Presence:* [1..1]*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttImTxId>	[1..1]	Text		189
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		189
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		189
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		189
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		189
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		190
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		190

#### 8.4.5.2.16.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttImTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.16.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.16.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.16.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 345

#### 8.4.5.2.16.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 345

**8.4.5.2.16.3.6 PoolIdIdentification <PoolId>***Presence:* [1..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 345**8.4.5.2.16.3.7 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "Max35Text" on page 345**8.4.5.2.16.4 ReferenceOwner <RefOwnr>***Presence:* [0..1]*Definition:* Party responsible for generating the reference.**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	253
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		253

**8.4.5.2.17 SecuritiesSubBalanceIdentification <SctiesSubBalId>***Presence:* [0..1]*Definition:* Number identifying a lot constituting the sub-balance.**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

**8.4.5.2.18 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

**8.4.5.2.19 CorporateActionEventType <CorpActnEvtTp>***Presence:* [0..1]*Definition:* Specifies the type of corporate event.*Impacted by:* C10 "EventTypeRule"**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType56Choice" on page 231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		231
Or}	Proprietary <Prtry>	[1..1]	±		237

**Constraints**

- EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**8.4.5.2.20 MessageOriginator <MsgOrgtr>***Presence:* [0..1]*Definition:* Party that originated the message, if other than the sender.**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

**8.4.5.2.21 CreationDateTime <CreDtTm>***Presence:* [1..1]*Definition:* Specifies the creation date/time of the intra-position movement.*Datatype:* "ISODatetime" on page 340**8.4.5.2.22 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>***Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 345

#### 8.4.5.2.23 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C20 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

#### 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 Message Items Types

### 9.1 MessageComponents

#### 9.1.1 Account

##### 9.1.1.1 SecuritiesAccount19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

##### 9.1.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 345

##### 9.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

##### 9.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 345

### 9.1.2 Amount

#### 9.1.2.1 AmountAndDirection51

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C9	194
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		194
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C10	194

#### 9.1.2.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 "ActiveCurrency", C9 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 311

##### 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.

#### 9.1.2.1.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 324

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

#### 9.1.2.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 312

**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

## 9.1.3 Amount Range

### 9.1.3.1 ImpliedCurrencyAmountRange1Choice

*Definition:* Choice between ranges of values in which an amount is considered valid or a specified amount value which has to be matched or unmatched to be valid.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		195
Or	ToAmount <ToAmt>	[1..1]	±		195
Or	FromToAmount <FrToAmt>	[1..1]			196
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196
Or	EqualAmount <EQAmt>	[1..1]	Amount		196
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		197

#### 9.1.3.1.1 FromAmount <FrAmt>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of amount values.

**FromAmount <FrAmt>** contains the following elements (see "[AmountRangeBoundary1](#)" on page 197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		197
	Included <Incl>	[1..1]	Indicator		197

#### 9.1.3.1.2 ToAmount <ToAmt>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of amount values.

**ToAmount <ToAmt>** contains the following elements (see ["AmountRangeBoundary1"](#) on page 197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		197
	Included <Incl>	[1..1]	Indicator		197

#### 9.1.3.1.3 FromToAmount <FrToAmt>

*Presence:* [1..1]

*Definition:* Range of valid amount values.

**FromToAmount <FrToAmt>** contains the following **FromToAmountRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromAmount <FrAmt>	[1..1]	±		196
	ToAmount <ToAmt>	[1..1]	±		196

#### 9.1.3.1.3.1 FromAmount <FrAmt>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of amount values.

**FromAmount <FrAmt>** contains the following elements (see ["AmountRangeBoundary1"](#) on page 197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		197
	Included <Incl>	[1..1]	Indicator		197

#### 9.1.3.1.3.2 ToAmount <ToAmt>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of amount values.

**ToAmount <ToAmt>** contains the following elements (see ["AmountRangeBoundary1"](#) on page 197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		197
	Included <Incl>	[1..1]	Indicator		197

#### 9.1.3.1.4 EqualAmount <EQAmt>

*Presence:* [1..1]

*Definition:* Exact value an amount must match to be considered valid.

*Datatype:* ["ImpliedCurrencyAndAmount"](#) on page 313

### 9.1.3.1.5 NotEqualAmount <NEQAmt>

*Presence:* [1..1]

*Definition:* Value that an amount must not match to be considered valid.

*Datatype:* "ImpliedCurrencyAndAmount" on page 313

### 9.1.3.2 AmountRangeBoundary1

*Definition:* Limit for an amount range.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		197
	Included <Incl>	[1..1]	Indicator		197

#### 9.1.3.2.1 BoundaryAmount <BdryAmt>

*Presence:* [1..1]

*Definition:* Amount value of the range limit.

*Datatype:* "ImpliedCurrencyAndAmount" on page 313

#### 9.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary amount is included in the range of amount values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

## 9.1.4 Balance

### 9.1.4.1 SecuritiesBalanceType6Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		197
Or}	Proprietary <Prtry>	[1..1]	±		199

#### 9.1.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType11Code" on page 337

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.

CodeName	Name	Definition
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

#### 9.1.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.4.2 SecuritiesSubBalanceTypeAndQuantityBreakdown3

*Definition:* Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		200
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		200

#### 9.1.4.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		197
Or}	Proprietary <Prtry>	[1..1]	±		199

#### 9.1.4.2.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown32](#)" on page 262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		263
	LotQuantity <LotQty>	[0..1]	±		263
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		263

### 9.1.5 Date Period

#### 9.1.5.1 Period7Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		200
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		201

##### 9.1.5.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.



**FromDateTimeToDateTime <FrDtTmToDtTm>** contains the following elements (see "DateTimePeriod1" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 9.1.5.1.2 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.

**FromDateToDate <FrDtToDt>** contains the following elements (see "Period2" on page 205 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		205
	ToDate <ToDt>	[1..1]	Date		205

#### 9.1.5.2 DatePeriod2

*Definition:* Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		201
	ToDate <ToDt>	[1..1]	Date		201

##### 9.1.5.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 340

##### 9.1.5.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 340

## 9.1.6 Date Time

### 9.1.6.1 TradeDate8Choice

*Definition:* Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		202
Or}	DateCode <DtCd>	[1..1]			202
{Or	Code <Cd>	[1..1]	CodeSet		202
Or}	Proprietary <Prtry>	[1..1]	±		202

#### 9.1.6.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO date.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 9.1.6.1.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		202
Or}	Proprietary <Prtry>	[1..1]	±		202

#### 9.1.6.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* ["DateType3Code"](#) on page 324

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

#### 9.1.6.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.6.2 SettlementDate17Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		203
Or}	DateCode <DtCd>	[1..1]	±		203

#### 9.1.6.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

#### 9.1.6.2.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "[SettlementDateCode7Choice](#)" on page 203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		204

### 9.1.6.3 SettlementDateCode7Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		204
Or}	Proprietary <Prtry>	[1..1]	±		204

#### 9.1.6.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "SettlementDate4Code" on page 339

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

#### 9.1.6.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.6.4 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		204
Or}	DateTime <DtTm>	[1..1]	DateTime		204

##### 9.1.6.4.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* "ISODate" on page 340

##### 9.1.6.4.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* "ISODateTime" on page 340

### 9.1.6.5 Period2

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		205
	ToDate <ToDt>	[1..1]	Date		205

#### 9.1.6.5.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 340

#### 9.1.6.5.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 340

## 9.1.7 Date Time Period

### 9.1.7.1 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		205
	ToDateTime <ToDtTm>	[1..1]	DateTime		205

#### 9.1.7.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* "ISODateTime" on page 340

#### 9.1.7.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period ends.

*Datatype:* "ISODateTime" on page 340

## 9.1.8 Document

### 9.1.8.1 DocumentNumber5Choice

*Definition:* Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		206
Or	LongNumber <LngNb>	[1..1]	Text		206
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		206

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 9.1.8.1.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* "Exact3NumericText" on page 343

#### 9.1.8.1.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "ISO20022MessageIdentificationText" on page 344

#### 9.1.8.1.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.

**ProprietaryNumber <PrtryNb>** contains the following elements (see "GenericIdentification36" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		225
	Issuer <Issr>	[1..1]	Text		225
	SchemeName <SchmeNm>	[0..1]	Text		225

## 9.1.9 Financial Instrument

### 9.1.9.1 SecurityIdentification19

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <Othrlid>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

**9.1.9.1.1 ISIN <ISIN>***Presence:* [0..1]

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

*Datatype:* "ISINOct2015Identifier" on page 341**9.1.9.1.2 OtherIdentification <Othrid>***Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <Othrid>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208

**9.1.9.1.2.1 Identification <Id>***Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 345**9.1.9.1.2.2 Suffix <Sfx>***Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 344**9.1.9.1.2.3 Type <Tp>***Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		225
Or}	Proprietary <Prtry>	[1..1]	Text		225

**9.1.9.1.3 Description <Desc>***Presence:* [0..1]



*Definition:* Textual description of a security instrument.

*Datatype:* "Max140Text" on page 344

### **9.1.9.2 FinancialInstrumentAttributes92**

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		211
	DayCountBasis <DayCntBsis>	[0..1]	±		211
	RegistrationForm <RegnForm>	[0..1]	±		212
	PaymentFrequency <PmtFrqcy>	[0..1]	±		212
	PaymentStatus <PmtSts>	[0..1]	±		212
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		212
	ClassificationType <ClssfctnTp>	[0..1]	±		213
	OptionStyle <OptnStyle>	[0..1]	±		213
	OptionType <OptnTp>	[0..1]	±		213
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	213
	CouponDate <CpnDt>	[0..1]	Date		214
	ExpiryDate <XpryDt>	[0..1]	Date		214
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		214
	MaturityDate <MtrtyDt>	[0..1]	Date		214
	IssueDate <IssDt>	[0..1]	Date		214
	NextCallableDate <NxtClblDt>	[0..1]	Date		214
	PutableDate <PutblDt>	[0..1]	Date		215
	DatedDate <DtdDt>	[0..1]	Date		215
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		215
	PreviousFactor <PrvsFctr>	[0..1]	Rate		215
	CurrentFactor <CurFctr>	[0..1]	Rate		215
	NextFactor <NxtFctr>	[0..1]	Rate		215
	InterestRate <IntrstRate>	[0..1]	Rate		215
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		215
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		216
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		216
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		216
	PoolNumber <PoolNb>	[0..1]	±		216
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		216
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		217
	CallableIndicator <ClblInd>	[0..1]	Indicator		217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		217
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		217
	ExercisePrice <ExrcPric>	[0..1]	±		218
	SubscriptionPrice <SbcptPric>	[0..1]	±		218
	ConversionPrice <ConvsPric>	[0..1]	±		218
	StrikePrice <StrkPric>	[0..1]	±		218
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		219
	ContractSize <CtrctSz>	[0..1]	±		219
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C8, C9, C11, C12, C14	219
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		220

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 9.1.9.2.1 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		227
Or}	Description <Desc>	[1..1]	Text		227

#### 9.1.9.2.2 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see ["InterestComputationMethodFormat4Choice"](#) on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		247
Or}	Proprietary <Prtry>	[1..1]	±		250

#### 9.1.9.2.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see ["FormOfSecurity6Choice"](#) on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		251
Or}	Proprietary <Prtry>	[1..1]	±		251

#### 9.1.9.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see ["Frequency23Choice"](#) on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 9.1.9.2.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see ["SecuritiesPaymentStatus5Choice"](#) on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	±		290

#### 9.1.9.2.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 9.1.9.2.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		228
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		228

#### 9.1.9.2.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		240
Or}	Proprietary <Prtry>	[1..1]	±		240

#### 9.1.9.2.9 OptionType <OptnTp>

*Presence:* [0..1]

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

**OptionType <OptnTp>** contains one of the following elements (see "OptionType6Choice" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		230
Or}	Proprietary <Prtry>	[1..1]	±		230

#### 9.1.9.2.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 315

#### **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.

#### **9.1.9.2.11 CouponDate <CpnDt>**

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 340

#### **9.1.9.2.12 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 340

#### **9.1.9.2.13 FloatingRateFixingDate <FltgRateFxdt>**

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 340

#### **9.1.9.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 340

#### **9.1.9.2.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 340

#### **9.1.9.2.16 NextCallableDate <NxtCllbDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 340

**9.1.9.2.17 PutableDate <PutblDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 340

**9.1.9.2.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 340

**9.1.9.2.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 340

**9.1.9.2.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 343

**9.1.9.2.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 343

**9.1.9.2.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 343

**9.1.9.2.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 343

**9.1.9.2.24 YieldToMaturityRate <YldToMtrtyRate>**

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 343

#### 9.1.9.2.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 343

#### 9.1.9.2.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 343

#### 9.1.9.2.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number22Choice" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		246
Or}	Long <Lng>	[1..1]	±		246

#### 9.1.9.2.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification37" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 9.1.9.2.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.



**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown31](#)" on page 263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		264
	LotQuantity <LotQty>	[0..1]	±		264

#### 9.1.9.2.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 342):

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

#### 9.1.9.2.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 342):

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

#### 9.1.9.2.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 342):

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

#### 9.1.9.2.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "[PriceType4Choice](#)" on page 262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		262
Or}	Indicative <Indctv>	[1..1]	±		262

**9.1.9.2.34 ExercisePrice <ExrcPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

**9.1.9.2.35 SubscriptionPrice <SbcptPric>***Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

**9.1.9.2.36 ConversionPrice <ConvsPric>***Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

**9.1.9.2.37 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

**9.1.9.2.38 MinimumNominalQuantity <MinNmnlQty>***Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.9.2.39 ContractSize <CtrctSz>***Presence:* [0..1]*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.**ContractSize <CtrctSz>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.9.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>***Presence:* [0..\*]*Definition:* Identification of the underlying security.*Impacted by:* [C8 "DescriptionPresenceRule"](#), [C9 "DescriptionUsageRule"](#), [C11 "ISINGuideline"](#), [C12 "ISINPresenceRule"](#), [C14 "OtherIdentificationPresenceRule"](#)**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	OtherIdentification <OthrId>	[0..*]			208
	Identification <Id>	[1..1]	Text		208
	Suffix <Sfx>	[0..1]	Text		208
	Type <Tp>	[1..1]	±		208
	Description <Desc>	[0..1]	Text		208

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 9.1.9.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 345

## 9.1.10 Financial Instrument Quantity

### 9.1.10.1 FinancialInstrumentQuantity1Choice

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.10.1.1 Unit <Unit>***Presence:* [1..1]*Definition:* Quantity expressed as a number, for example, a number of shares.*Datatype:* "DecimalNumber" on page 342**9.1.10.1.2 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.*Datatype:* "ImpliedCurrencyAndAmount" on page 313**9.1.10.1.3 AmortisedValue <AmtsdVal>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.*Datatype:* "ImpliedCurrencyAndAmount" on page 313**9.1.10.2 Quantity6Choice***Definition:* Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		221
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		221

**9.1.10.2.1 Quantity <Qty>***Presence:* [1..1]*Definition:* Quantity of financial instrument in units, original face amount or current face amount.**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.10.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>***Presence:* [1..1]*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace** <OrgnlAndCurFace> contains the following elements (see "OriginalAndCurrentQuantities1" on page 264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		264
	AmortisedValue <AmtsdVal>	[1..1]	Amount		264

## 9.1.11 Frequency

### 9.1.11.1 Frequency22Choice

*Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		222
Or}	Proprietary <Prtry>	[1..1]	±		223

#### 9.1.11.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency7Code" on page 325

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

**9.1.11.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.11.2 Frequency23Choice***Definition:* Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		223
Or}	Proprietary <Prtry>	[1..1]	±		223

**9.1.11.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 325

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

**9.1.11.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

## 9.1.12 Identification Information

### 9.1.12.1 GenericIdentification30

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.12.1.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "[Exact4AlphaNumericText](#)" on page 343

#### 9.1.12.1.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "[Max35Text](#)" on page 345

#### 9.1.12.1.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "[Max35Text](#)" on page 345

### 9.1.12.2 GenericIdentification36

*Definition:* Identification using a proprietary scheme.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		225
	Issuer <Issr>	[1..1]	Text		225
	SchemeName <SchmeNm>	[0..1]	Text		225

#### 9.1.12.2.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 345

#### 9.1.12.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 345

#### 9.1.12.2.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 345

### 9.1.12.3 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		225
Or}	Proprietary <Prtry>	[1..1]	Text		225

#### 9.1.12.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 326

#### 9.1.12.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 345

### 9.1.12.4 GenericIdentification37

*Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 9.1.12.4.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 345

#### 9.1.12.4.2 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 345

#### 9.1.12.5 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		226
	SchemeName <SchmeNm>	[0..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 9.1.12.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 345

#### 9.1.12.5.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 345

#### 9.1.12.5.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 345

## 9.1.13 Market

### 9.1.13.1 MarketIdentification3Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		227
Or}	Description <Desc>	[1..1]	Text		227

#### 9.1.13.1.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

*Datatype:* "MICIdentifier" on page 342

#### 9.1.13.1.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "Max35Text" on page 345

## 9.1.14 Miscellaneous

### 9.1.14.1 LinkageType3Choice

*Definition:* Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		227
Or}	Proprietary <Prtry>	[1..1]	±		228

#### 9.1.14.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Linkage type expressed as an ISO 20022 code.

*Datatype:* "LinkageType1Code" on page 330

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

**9.1.14.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Linkage type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.14.2 ClassificationType32Choice***Definition:* Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		228
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		228

**9.1.14.2.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>***Presence:* [1..1]*Definition:* ISO 10962 Classification of Financial Instrument (CFI).*Datatype:* "[CFIOct2015Identifier](#)" on page 341**9.1.14.2.2 AlternateClassification <AltrnClssfctn>***Presence:* [1..1]*Definition:* Proprietary classification of financial instrument.**AlternateClassification <AltrnClssfctn>** contains the following elements (see "[GenericIdentification36](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		225
	Issuer <Issr>	[1..1]	Text		225
	SchemeName <SchmeNm>	[0..1]	Text		225

**9.1.14.3 Number3Choice***Definition:* Choice of 3 and 5 exact numeric number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		229
Or}	Long <Lng>	[1..1]	Text		229

#### 9.1.14.3.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 343

#### 9.1.14.3.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 5 numeric text. Is only to be used in a delta statement.

*Datatype:* "Exact5NumericText" on page 344

#### 9.1.14.4 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		229
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		229

##### 9.1.14.4.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 345

##### 9.1.14.4.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

##### 9.1.14.5 OptionType6Choice

*Definition:* Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		230
Or}	Proprietary <Prtry>	[1..1]	±		230

#### 9.1.14.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 332

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.

#### 9.1.14.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.6 PriorityNumeric4Choice

*Definition:* Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		230
Or}	Proprietary <Prtry>	[1..1]	±		230

##### 9.1.14.6.1 Numeric <Nmrc>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a number between 0001 and 9999.

*Datatype:* "Exact4NumericText" on page 343

##### 9.1.14.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a proprietary scheme.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.14.7 CorporateActionEventType56Choice

*Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		231
Or}	Proprietary <Prtry>	[1..1]	±		237

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 9.1.14.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "[CorporateActionEventType24Code](#)" on page 317

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.

CodeName	Name	Definition
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A



CodeName	Name	Definition
		company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional

CodeName	Name	Definition
		shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
PRII	InterestPaymentWithPrincipal	Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.

CodeName	Name	Definition
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.

CodeName	Name	Definition
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.

CodeName	Name	Definition
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.

#### 9.1.14.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.14.8 SecuritiesRTGS4Choice

*Definition:* Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		238
Or}	Proprietary <Prtry>	[1..1]	±		238

#### 9.1.14.8.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 342):

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

#### 9.1.14.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities RTGS information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.14.9 RegistrationReason5

*Definition:* Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			239
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	±		239
	AdditionalInformation <AddtlInf>	[0..1]	Text		240

#### 9.1.14.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason of the holding status.

**Code <Cd>** contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	±		239

##### 9.1.14.9.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration2Code" on page 334

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

##### 9.1.14.9.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.9.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 344

#### 9.1.14.10 OptionStyle8Choice

*Definition:* Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		240
Or}	Proprietary <Prtry>	[1..1]	±		240

##### 9.1.14.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style expressed as an ISO 20022 code.

*Datatype:* "[OptionStyle2Code](#)" on page 331

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

##### 9.1.14.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224



### 9.1.14.11 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		241
	Envelope <Envlp>	[1..1]	(External Schema)		241

#### 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.

#### 9.1.14.11.1 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 345

#### 9.1.14.11.2 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.

### 9.1.14.12 UnilateralSplit3Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		241
Or}	Proprietary <Prtry>	[1..1]	±		242

#### 9.1.14.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType5Code" on page 339

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

**9.1.14.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unilateral split expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.14.13 RestrictionIdentification1***Definition:* Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		242
	Identification <Id>	[1..1]	Text		243

**9.1.14.13.1 Code <Cd>***Presence:* [1..1]*Definition:* Restriction identification removal or addition applied on the transaction expressed as a code.*Datatype:* "[RestrictionReference1Code](#)" on page 336

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

**9.1.14.13.2 Identification <Id>***Presence:* [1..1]*Definition:* Restriction identification applied on the transaction.*Datatype:* "Max35Text" on page 345**9.1.14.14 YieldedOrValueType1Choice***Definition:* Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		243
Or}	ValueType <ValTp>	[1..1]	CodeSet		243

**9.1.14.14.1 Yielded <Yldd>***Presence:* [1..1]*Definition:* Indicates whether the price is expressed as a yield.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 342):

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

**9.1.14.14.2 ValueType <ValTp>***Presence:* [1..1]*Definition:* Type of value in which the price is expressed.*Datatype:* "PriceValueType1Code" on page 333

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

**9.1.14.15 HoldIndicator6***Definition:* Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		244
	Reason <Rsn>	[0..*]	±		244

**9.1.14.15.1 Indicator <Ind>***Presence:* [1..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 342):

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

**9.1.14.15.2 Reason <Rsn>***Presence:* [0..\*]*Definition:* Specifies the reason of the registration status.**Reason <Rsn>** contains the following elements (see ["RegistrationReason5"](#) on page 238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			239
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	±		239
	AdditionalInformation <AddtlInf>	[0..1]	Text		240

**9.1.14.16 ProcessingPosition7Choice***Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		244
Or}	Proprietary <Prtry>	[1..1]	±		245

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

**9.1.14.16.1 Code <Cd>***Presence:* [1..1]*Definition:* Processing position expressed as an ISO 20022 code.*Datatype:* ["ProcessingPosition3Code"](#) on page 334

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

#### 9.1.14.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.17 AutomaticBorrowing7Choice

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		245
Or}	Proprietary <Prtry>	[1..1]	±		246

##### 9.1.14.17.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "[AutoBorrowing2Code](#)" on page 316

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

CodeName	Name	Definition
RTRN	Return	Return of stocks should take place.

#### 9.1.14.17.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.18 Number22Choice

*Definition:* Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		246
Or}	Long <Lng>	[1..1]	±		246

##### 9.1.14.18.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "[Exact3NumericText](#)" on page 343

##### 9.1.14.18.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "[GenericIdentification1](#)" on page 226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	SchemeName <SchmeNm>	[0..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

#### 9.1.14.19 InterestComputationMethodFormat4Choice

*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
{Or	Code <Cd>	[1..1]	CodeSet		247
Or}	Proprietary <Prtry>	[1..1]	±		250

#### 9.1.14.19.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to specify the method used to compute accruing interest of a financial instrument.

*Datatype:* "InterestComputationMethod2Code" on page 327

CodeName	Name	Definition
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 (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.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.

CodeName	Name	Definition
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
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.
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.
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.
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).
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



CodeName	Name	Definition
		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.
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.
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

CodeName	Name	Definition
		assumed to be the 30th, even if it is the last day of the maturity coupon period.
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.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 9.1.14.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the format of interest computation method.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.20 UpdateType15Choice

*Definition:* Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		250
Or}	Proprietary <Prtry>	[1..1]	±		250

##### 9.1.14.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

*Datatype:* "[StatementUpdateType1Code](#)" on page 339

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

##### 9.1.14.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.14.21 FormOfSecurity6Choice

*Definition:* Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		251
Or}	Proprietary <Prtry>	[1..1]	±		251

##### 9.1.14.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Form of the security expressed as an ISO 20022 code.

*Datatype:* "FormOfSecurity1Code" on page 326

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

##### 9.1.14.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Form of the security expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

## 9.1.15 Party Identification

### 9.1.15.1 PartyIdentification120Choice

*Definition:* Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	252
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		252
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		252

#### 9.1.15.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 341

#### 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.

#### 9.1.15.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		225
	Issuer <Issr>	[1..1]	Text		225
	SchemeName <SchmeNm>	[0..1]	Text		225

#### 9.1.15.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress5"](#) on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		258
	Address <Adr>	[0..1]	±		258

### 9.1.15.2 PartyIdentification127Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	253
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		253

#### 9.1.15.2.1 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:* [C6 "AnyBIC"](#)

*Datatype:* ["AnyBICDec2014Identifier"](#) on page 341

#### 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.

#### 9.1.15.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see ["GenericIdentification36"](#) on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		225
	Issuer <Issr>	[1..1]	Text		225
	SchemeName <SchmeNm>	[0..1]	Text		225

### 9.1.15.3 PartyIdentification136

*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		254
	LEI <LEI>	[0..1]	IdentifierSet		254

#### 9.1.15.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	252
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		252
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		252

#### 9.1.15.3.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 342

### 9.1.15.4 PartyIdentification148

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			254
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	255
Or	NameAndAddress <NmAndAdr>	[1..1]	±		255
Or}	Country <Ctry>	[1..1]	CodeSet	C7	255
	LEI <LEI>	[0..1]	IdentifierSet		256
	ProcessingIdentification <PrcgId>	[0..1]	Text		256

#### 9.1.15.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	255
Or	NameAndAddress <NmAndAdr>	[1..1]	±		255
Or}	Country <Ctry>	[1..1]	CodeSet	C7	255

#### 9.1.15.4.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 341

#### 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.

#### 9.1.15.4.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		258
	Address <Adr>	[0..1]	±		258

#### 9.1.15.4.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 323

**Constraints**

- **Country**

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

**9.1.15.4.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 342

**9.1.15.4.3 ProcessingIdentification <PrcgId>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 345

**9.1.15.5 PartyIdentificationAndAccount170**

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

**9.1.15.5.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	252
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		252
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		252

**9.1.15.5.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 342



**9.1.15.5.3 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		193
	Type <Tp>	[0..1]	±		193
	Name <Nm>	[0..1]	Text		193

**9.1.15.5.4 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[Max35Text](#)" on page 345**9.1.15.6 SystemPartyIdentification8***Definition:* Unique and unambiguous identification of a party within a system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		257
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		257

**9.1.15.6.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification to unambiguously identify the party within the system.**Identification <Id>** contains the following elements (see "[PartyIdentification136](#)" on page 254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		254
	LEI <LEI>	[0..1]	IdentifierSet		254

**9.1.15.6.2 ResponsiblePartyIdentification <RspnsblPtyId>***Presence:* [0..1]*Definition:* Unique identification of the party responsible for the maintenance of the party reference data.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		254
	LEI <LEI>	[0..1]	IdentifierSet		254

## 9.1.16 Postal Address

### 9.1.16.1 NameAndAddress5

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		258
	Address <Adr>	[0..1]	±		258

#### 9.1.16.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 345

#### 9.1.16.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of the party.

**Address <Adr>** contains the following elements (see "PostalAddress1" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		259
	AddressLine <AdrLine>	[0..5]	Text		259
	StreetName <StrtNm>	[0..1]	Text		259
	BuildingNumber <BldgNb>	[0..1]	Text		259
	PostCode <PstCd>	[0..1]	Text		260
	TownName <TwnNm>	[0..1]	Text		260
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		260
	Country <Ctry>	[1..1]	CodeSet	C7	260

### 9.1.16.2 PostalAddress1

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		259
	AddressLine <AdrLine>	[0..5]	Text		259
	StreetName <StrtNm>	[0..1]	Text		259
	BuildingNumber <BldgNb>	[0..1]	Text		259
	PostCode <PstCd>	[0..1]	Text		260
	TownName <TwnNm>	[0..1]	Text		260
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		260
	Country <Ctry>	[1..1]	CodeSet	C7	260

#### 9.1.16.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 315

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.

#### 9.1.16.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 345

#### 9.1.16.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 345

#### 9.1.16.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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

*Datatype:* "Max16Text" on page 344

#### 9.1.16.2.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 344

#### 9.1.16.2.6 TownName <TwnNm>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 345

#### 9.1.16.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 345

#### 9.1.16.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 323

##### Constraints

- **Country**

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

## 9.1.17 Price

### 9.1.17.1 Price7

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

#### 9.1.17.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see ["YieldedOrValueType1Choice"](#) on page 243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		243
Or}	ValueType <ValTp>	[1..1]	CodeSet		243

#### 9.1.17.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see ["PriceRateOrAmount3Choice"](#) on page 261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		261
Or}	Amount <Amt>	[1..1]	Amount	C1	261

#### 9.1.17.2 PriceRateOrAmount3Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		261
Or}	Amount <Amt>	[1..1]	Amount	C1	261

##### 9.1.17.2.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* ["PercentageRate"](#) on page 343

##### 9.1.17.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

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

*Datatype:* ["ActiveOrHistoricCurrencyAnd13DecimalAmount"](#) on page 312

#### 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.

### 9.1.17.3 PriceType4Choice

*Definition:* Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		262
Or}	Indicative <Indctv>	[1..1]	±		262

#### 9.1.17.3.1 Market <Mkt>

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

#### 9.1.17.3.2 Indicative <Indctv>

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see "Price7" on page 260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		260
	Value <Val>	[1..1]	±		261

## 9.1.18 Quantity

### 9.1.18.1 QuantityBreakdown32

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		263
	LotQuantity <LotQty>	[0..1]	±		263
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		263

**9.1.18.1.1 LotNumber <LotNb>***Presence:* [0..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

**9.1.18.1.2 LotQuantity <LotQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.18.1.3 SecuritiesSubBalanceType <SctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.18.2 QuantityBreakdown31***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		264
	LotQuantity <LotQty>	[0..1]	±		264

**9.1.18.2.1 LotNumber <LotNb>***Presence:* [1..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		226
	Issuer <Issr>	[0..1]	Text		226

**9.1.18.2.2 LotQuantity <LotQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		221
Or	FaceAmount <FaceAmt>	[1..1]	Amount		221
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		221

**9.1.19 Securities Quantity****9.1.19.1 OriginalAndCurrentQuantities1***Definition:* Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		264
	AmortisedValue <AmtsdVal>	[1..1]	Amount		264

**9.1.19.1.1 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.*Datatype:* "[ImpliedCurrencyAndAmount](#)" on page 313**9.1.19.1.2 AmortisedValue <AmtsdVal>***Presence:* [1..1]



*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 313

## 9.1.20 Settlement Chain

### 9.1.20.1 SettlementParties78

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		266
	Party1 <Pty1>	[0..1]	±		266
	Party2 <Pty2>	[0..1]	±		266
	Party3 <Pty3>	[0..1]	±		267
	Party4 <Pty4>	[0..1]	±		267
	Party5 <Pty5>	[0..1]	±		267

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**9.1.20.1.1 Depository <Dpstry>***Presence:* [0..1]

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

**Depository <Dpstry>** contains the following elements (see ["PartyIdentification148"](#) on page 254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			254
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C6	255
Or	NameAndAddress <NmAndAdr>	[1..1]	±		255
Or}	Country <Ctry>	[1..1]	CodeSet	C7	255
	LEI <LEI>	[0..1]	IdentifierSet		256
	ProcessingIdentification <PrcgId>	[0..1]	Text		256

**9.1.20.1.2 Party1 <Pty1>***Presence:* [0..1]

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

**Party1 <Pty1>** contains the following elements (see ["PartyIdentificationAndAccount170"](#) on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

**9.1.20.1.3 Party2 <Pty2>***Presence:* [0..1]

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

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

#### 9.1.20.1.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

#### 9.1.20.1.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

#### 9.1.20.1.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		256
	LEI <LEI>	[0..1]	IdentifierSet		256
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		257
	ProcessingIdentification <PrcgId>	[0..1]	Text		257

## 9.1.21 Status

### 9.1.21.1 PendingStatusAndReason4

*Definition:* Choice of the intra-balance movement status type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..*]	±		268
	SettlementStatus <SttlmSts>	[0..*]	±	C15	268

#### 9.1.21.1.1 ProcessingStatus <PrcgSts>

*Presence:* [0..\*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "[ProcessingStatus100Choice](#)" on page 305 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		305
Or	Repair <Rpr>	[1..1]	±		305
Or	Cancelled <Canc>	[1..1]	±		306
Or}	Proprietary <Prtry>	[1..1]	±		306

#### 9.1.21.1.2 SettlementStatus <SttlmSts>

*Presence:* [0..\*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* [C15 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			308
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		308
Or}	Reason <Rsn>	[1..*]	±		308
Or	Failing <Fng>	[1..1]			309
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		309
Or}	Reason <Rsn>	[1..*]	±		309
Or}	Proprietary <Prtry>	[1..1]	±		309

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 9.1.21.2 SettlementStatus26Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269

#### 9.1.21.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

*Datatype:* "SecuritiesSettlementStatus1Code" on page 339

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

#### 9.1.21.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.3 ProprietaryStatusAndReason6

*Definition:* Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

#### 9.1.21.3.1 ProprietaryStatus <PrtrySts>

*Presence:* [1..1]

*Definition:* Proprietary identification of the status related to an instruction.

**ProprietaryStatus <PrtrySts>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.3.2 ProprietaryReason <PrtryRsn>

*Presence:* [0..\*]

*Definition:* Proprietary identification of the reason related to a proprietary status.

*Impacted by:* C5 "[AdditionalReasonInformationRule](#)"

**ProprietaryReason <PrtryRsn>** contains the following elements (see "[ProprietaryReason4](#)" on page 272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273

**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**9.1.21.4 CancellationReason9**

*Definition:* Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		271
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		271

**9.1.21.4.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see ["CancellationReason19Choice" on page 271](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		271
Or}	Proprietary <Prtry>	[1..1]	±		272

**9.1.21.4.2 AdditionalReasonInformation <AddtlRsnInf>**

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text" on page 344](#)

**9.1.21.5 CancellationReason19Choice**

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		271
Or}	Proprietary <Prtry>	[1..1]	±		272

**9.1.21.5.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* ["CancelledStatusReason13Code" on page 316](#)

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.

#### 9.1.21.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.6 ProprietaryReason4

*Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273



**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**9.1.21.6.1 Reason <Rsn>**

*Presence:* [0..1]

*Definition:* Proprietary identification of the reason related to a status.

**Reason <Rsn>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.21.6.2 AdditionalReasonInformation <AddtlRsnInf>**

*Presence:* [0..1]

*Definition:* Provides additional information about the processed instruction.

*Datatype:* "[Max210Text](#)" on page 344

**9.1.21.7 PendingReason28Choice**

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		273
Or}	Proprietary <Prtry>	[1..1]	±		274

**9.1.21.7.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending.

*Datatype:* "[PendingReason6Code](#)" on page 332

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.

CodeName	Name	Definition
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

#### 9.1.21.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.8 PendingReason30Choice

*Definition:* Choice of format for the pending reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		274
Or}	Proprietary <Prtry>	[1..1]	±		275

#### 9.1.21.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "[PendingReason9Code](#)" on page 333

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.

CodeName	Name	Definition
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

#### 9.1.21.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.9 ProcessingStatus68Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		275
Or}	Proprietary <Prtry>	[1..1]	±		275

##### 9.1.21.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

*Datatype:* "[TransactionProcessingStatus3Code](#)" on page 340

CodeName	Name	Definition
CAND	Cancelled	Instruction has been cancelled.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.

##### 9.1.21.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.10 CancellationStatus15Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		276
Or}	Reason <Rsn>	[1..*]			276
	Code <Cd>	[1..1]	±		276
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		277

#### 9.1.21.10.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.10.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		276
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		277

#### 9.1.21.10.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "CancellationReason21Choice" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		285
Or}	Proprietary <Prtry>	[1..1]	±		285

#### 9.1.21.10.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 344

#### 9.1.21.11 RejectionOrRepairStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		277
Or}	Reason <Rsn>	[1..*]			277
	Code <Cd>	[0..*]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		279

##### 9.1.21.11.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 9.1.21.11.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		279

#### 9.1.21.11.2.1 Code <Cd>

*Presence:* [0..\*]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279

#### 9.1.21.11.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason33Code" on page 334

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
LATE	MarketDeadlineMissed	Received after market deadline.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
MONY	InsufficientMoney	Insufficient money in your account.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

#### 9.1.21.11.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30" on page 224](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.11.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text" on page 344](#)

#### 9.1.21.12 ProcessingStatus71Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		280
Or	Pending <Pdg>	[1..1]	±		280
Or	Rejected <Rjctd>	[1..1]	±		280
Or	Repair <Rpr>	[1..1]	±		281
Or	Denied <Dnd>	[1..1]	±		281
Or	Completed <Cmplt>	[1..1]	±	C5	282
Or}	Proprietary <Prtry>	[1..1]	±		282

#### 9.1.21.12.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Request has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		291
Or}	Reason <Rsn>	[1..*]	±		291

#### 9.1.21.12.2 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Modification is pending. It is not known at this time whether modification can be affected.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		282
Or}	Reason <Rsn>	[1..*]			283
	Code <Cd>	[1..1]	±		283
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		283

#### 9.1.21.12.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification request has been rejected for further processing.



**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus40Choice](#)" on page 296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		296
Or}	Reason <Rsn>	[1..*]			297
	Code <Cd>	[1..1]			297
{Or	Code <Cd>	[1..1]	CodeSet		297
Or}	Proprietary <Prtry>	[1..1]	±		297
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		298

#### 9.1.21.12.4 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus39Choice](#)" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		284
Or}	Reason <Rsn>	[1..*]			284
	Code <Cd>	[1..1]			284
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		285

#### 9.1.21.12.5 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus16Choice](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		288
Or}	Reason <Rsn>	[1..*]			288
	Code <Cd>	[1..1]	±		288
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		288

**9.1.21.12.6 Completed <Cmpltd>***Presence:* [1..1]*Definition:* Modification request was completed.*Impacted by:* C5 "AdditionalReasonInformationRule"**Completed <Cmpltd>** contains the following elements (see "ProprietaryReason4" on page 272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		273
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		273

**Constraints**

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**9.1.21.12.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

**9.1.21.13 PendingStatus38Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		282
Or}	Reason <Rsn>	[1..*]			283
	Code <Cd>	[1..1]	±		283
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		283

**9.1.21.13.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.13.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		283
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		283

##### 9.1.21.13.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see ["PendingReason28Choice" on page 273](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		273
Or}	Proprietary <Prtry>	[1..1]	±		274

##### 9.1.21.13.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text" on page 344](#)

#### 9.1.21.14 RejectionOrRepairStatus39Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		284
Or}	Reason <Rsn>	[1..*]			284
	Code <Cd>	[1..1]			284
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		285

**9.1.21.14.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**9.1.21.14.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection or repair status.**Reason <Rsn>** contains the following **RejectionOrRepairReason33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			284
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		285

**9.1.21.14.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RejectionAndRepairReason33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285

**9.1.21.14.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason34Code" on page 335

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
NRGM	NoMatch	More than one instruction match the criteria.

CodeName	Name	Definition
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

#### 9.1.21.14.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.14.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 344

#### 9.1.21.15 CancellationReason21Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		285
Or}	Proprietary <Prtry>	[1..1]	±		285

#### 9.1.21.15.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "[CancelledStatusReason5Code](#)" on page 317

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

#### 9.1.21.15.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.16 AcknowledgementReason9

*Definition:* Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		286
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		286

#### 9.1.21.16.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason12Choice](#)" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		287
Or}	Proprietary <Prtry>	[1..1]	±		287

#### 9.1.21.16.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 344

### 9.1.21.17 AcknowledgementReason12Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		287
Or}	Proprietary <Prtry>	[1..1]	±		287

**9.1.21.17.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason5Code" on page 314

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

**9.1.21.17.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.21.18 DeniedStatus16Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		288
Or}	Reason <Rsn>	[1..*]			288
	Code <Cd>	[1..1]	±		288
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		288

#### 9.1.21.18.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.18.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		288
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		288

##### 9.1.21.18.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following elements (see "DeniedReason16Choice" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		295
Or}	Proprietary <Prtry>	[1..1]	±		296

##### 9.1.21.18.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 344



### 9.1.21.19 MatchingDenied3Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	±		289

#### 9.1.21.19.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

*Datatype:* "MatchingProcess1Code" on page 330

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

#### 9.1.21.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.20 SecuritiesPaymentStatus5Choice

*Definition:* Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	±		290

#### 9.1.21.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "SecuritiesPaymentStatus1Code" on page 338

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NilPaid	Security is nil paid.
PART	PartiallyPaid	Security is partially paid.

### 9.1.21.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.21 CancellationStatus14Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		290
Or}	Reason <Rsn>	[1..*]	±		290

#### 9.1.21.21.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.21.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following elements (see "[CancellationReason9](#)" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		271
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		271

### 9.1.21.22 AcknowledgedAcceptedStatus21Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		291
Or}	Reason <Rsn>	[1..*]	±		291

#### 9.1.21.22.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.22.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "AcknowledgementReason9" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		286
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		286

### 9.1.21.23 AcknowledgementReason15Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		291
Or}	Proprietary <Prtry>	[1..1]	±		292

#### 9.1.21.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason3Code" on page 314

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

#### 9.1.21.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.24 ModificationProcessingStatus9Choice

*Definition:* Choice of modification processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		292
Or}	Proprietary <Prtry>	[1..1]	±		293

##### 9.1.21.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of a modification request.

*Datatype:* "[ModificationProcessingStatus1Code](#)" on page 331

CodeName	Name	Definition
PACK	Accepted	Modification request has been acknowledged for further processing by the account servicer.
REJT	Rejected	Modification has been rejected for further processing.
MODC	Completed	Modification has been completed.
DEND	Denied	Modification will not be executed.
MODP	Pending	Modification is pending. It is not known at this time whether modified can be executed.
REPR	InRepair	Modification request is in repair.

**9.1.21.24.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of a modification request.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.21.25 PendingStatus39Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		293
Or}	Reason <Rsn>	[1..*]			293
	Code <Cd>	[1..1]	±		293
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		294

**9.1.21.25.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**9.1.21.25.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending status.**Reason <Rsn>** contains the following **PendingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		293
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		294

**9.1.21.25.2.1 Code <Cd>***Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see ["PendingReason30Choice"](#) on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		274
Or}	Proprietary <Prtry>	[1..1]	±		275

#### 9.1.21.25.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text"](#) on page 344

#### 9.1.21.26 AcknowledgedAcceptedStatus24Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		294
Or}	Reason <Rsn>	[1..*]			294
	Code <Cd>	[1..1]	±		295
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		295

##### 9.1.21.26.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* ["NoReasonCode"](#) on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 9.1.21.26.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		295
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		295

**9.1.21.26.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason15Choice](#)" on page 291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		291
Or}	Proprietary <Prtry>	[1..1]	±		292

**9.1.21.26.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 344**9.1.21.27 DeniedReason16Choice***Definition:* Choice of format for the denied reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		295
Or}	Proprietary <Prtry>	[1..1]	±		296

**9.1.21.27.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "[DeniedReason4Code](#)" on page 324

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

#### 9.1.21.27.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.28 RejectionOrRepairStatus40Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		296
Or}	Reason <Rsn>	[1..*]			297
	Code <Cd>	[1..1]			297
{Or	Code <Cd>	[1..1]	CodeSet		297
Or}	Proprietary <Prtry>	[1..1]	±		297
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		298

##### 9.1.21.28.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.



**9.1.21.28.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection or repair status.**Reason <Rsn>** contains the following **RejectionOrRepairReason34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			297
{Or	Code <Cd>	[1..1]	CodeSet		297
Or}	Proprietary <Prtry>	[1..1]	±		297
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		298

**9.1.21.28.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RejectionAndRepairReason34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		297
Or}	Proprietary <Prtry>	[1..1]	±		297

**9.1.21.28.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason35Code" on page 336

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LATE	MarketDeadlineMissed	Received after market deadline.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

**9.1.21.28.2.1.2 Proprietary <Prtry>***Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

#### 9.1.21.28.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 344

#### 9.1.21.29 ProcessingStatus69Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		298
Or	Rejected <Rjctd>	[1..1]	±		299
Or	Repair <Rpr>	[1..1]	±		299
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		299
Or	Proprietary <Prtry>	[1..1]	±		300
Or	Denied <Dnd>	[1..1]	±		300
Or}	Cancelled <Canc>	[1..1]	±		300

#### 9.1.21.29.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus39Choice](#)" on page 293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		293
Or}	Reason <Rsn>	[1..*]			293
	Code <Cd>	[1..1]	±		293
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		294

**9.1.21.29.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction or request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus39Choice](#)" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		284
Or}	Reason <Rsn>	[1..*]			284
	Code <Cd>	[1..1]			284
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		285

**9.1.21.29.3 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction or request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus39Choice](#)" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		284
Or}	Reason <Rsn>	[1..*]			284
	Code <Cd>	[1..1]			284
{Or	Code <Cd>	[1..1]	CodeSet		284
Or}	Proprietary <Prtry>	[1..1]	±		285
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		285

**9.1.21.29.4 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		294
Or}	Reason <Rsn>	[1..*]			294
	Code <Cd>	[1..1]	±		295
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		295

#### 9.1.21.29.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

#### 9.1.21.29.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "[DeniedStatus16Choice](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		288
Or}	Reason <Rsn>	[1..*]			288
	Code <Cd>	[1..1]	±		288
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		288

#### 9.1.21.29.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus15Choice](#)" on page 276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		276
Or}	Reason <Rsn>	[1..*]			276
	Code <Cd>	[1..1]	±		276
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		277

### 9.1.21.30 ProcessingStatus99Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		301
Or	Rejected <Rjctd>	[1..1]	±		301
Or	Repair <Rpr>	[1..1]	±		302
Or	Cancelled <Canc>	[1..1]	±		302
Or}	Proprietary <Prtry>	[1..1]	±		302

#### 9.1.21.30.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus34Choice](#)" on page 303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		303
Or}	Reason <Rsn>	[1..*]	±		303

#### 9.1.21.30.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction or request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus38Choice](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		277
Or}	Reason <Rsn>	[1..*]			277
	Code <Cd>	[0..*]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		279

#### 9.1.21.30.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus38Choice](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		277
Or}	Reason <Rsn>	[1..*]			277
	Code <Cd>	[0..*]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		279

#### 9.1.21.30.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus14Choice](#)" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		290
Or}	Reason <Rsn>	[1..*]	±		290

#### 9.1.21.30.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

### 9.1.21.31 AcknowledgedAcceptedStatus34Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		303
Or}	Reason <Rsn>	[1..*]	±		303

#### 9.1.21.31.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 9.1.21.31.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "[AcknowledgementReason22](#)" on page 304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		304
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		305

### 9.1.21.32 AcknowledgementReason25Choice

*Definition:* Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		304
Or}	Proprietary <Prtry>	[1..1]	±		304

**9.1.21.32.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason11Code" on page 313

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
OTHR	Other	Other. See Narrative.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

**9.1.21.32.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.21.33 AcknowledgementReason22***Definition:* Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		304
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		305

**9.1.21.33.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following elements (see "[AcknowledgementReason25Choice](#)" on page 303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		304
Or}	Proprietary <Prtry>	[1..1]	±		304



**9.1.21.33.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 344**9.1.21.34 ProcessingStatus100Choice***Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		305
Or	Repair <Rpr>	[1..1]	±		305
Or	Cancelled <Canc>	[1..1]	±		306
Or}	Proprietary <Prtry>	[1..1]	±		306

**9.1.21.34.1 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus34Choice" on page 303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		303
Or}	Reason <Rsn>	[1..*]	±		303

**9.1.21.34.2 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction or request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		277
Or}	Reason <Rsn>	[1..*]			277
	Code <Cd>	[0..*]			278
{Or	Code <Cd>	[1..1]	CodeSet		278
Or}	Proprietary <Prtry>	[1..1]	±		279
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		279

**9.1.21.34.3 Cancelled <Canc>***Presence:* [1..1]*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus14Choice](#)" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		290
Or}	Reason <Rsn>	[1..*]	±		290

**9.1.21.34.4 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies a choice of status for the processing of an intra-balance movement.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

**9.1.21.35 PendingReason34***Definition:* Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			306
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	±		307
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		307

**9.1.21.35.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Code <Cd>** contains one of the following **PendingReason75Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	±		307

**9.1.21.35.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason31Code" on page 332

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
PART	TradeSettlesInPartials	Trade will settle in partials.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
OTHR	Other	Other. See Narrative.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

**9.1.21.35.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

**9.1.21.35.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 344

### 9.1.21.36 SettlementStatus34Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			308
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		308
Or}	Reason <Rsn>	[1..*]	±		308
Or	Failing <Fng>	[1..1]			309
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		309
Or}	Reason <Rsn>	[1..*]	±		309
Or}	Proprietary <Prtry>	[1..1]	±		309

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 9.1.21.36.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus79Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		308
Or}	Reason <Rsn>	[1..*]	±		308

##### 9.1.21.36.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 9.1.21.36.1.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following elements (see "PendingReason34" on page 306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			306
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	±		307
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		307

#### 9.1.21.36.2 Failing <FIng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		309
Or}	Reason <Rsn>	[1..*]	±		309

##### 9.1.21.36.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 331

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 9.1.21.36.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following elements (see "FailingReason15" on page 310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			310
{Or	Code <Cd>	[1..1]	CodeSet		310
Or}	Proprietary <Prtry>	[1..1]	±		311
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		311

##### 9.1.21.36.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		270
	ProprietaryReason <PrtryRsn>	[0..*]	±	C5	270

### 9.1.21.37 FailingReason15

*Definition:* Specifies the reason why the instruction or request has a failing settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			310
{Or	Code <Cd>	[1..1]	CodeSet		310
Or}	Proprietary <Prtry>	[1..1]	±		311
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		311

#### 9.1.21.37.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		310
Or}	Proprietary <Prtry>	[1..1]	±		311

#### 9.1.21.37.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason6Code" on page 326

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
PART	TradeSettlesInPartials	Trade will settle in partials.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
OTHR	Other	Other. See Narrative.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 9.1.21.37.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		224
	Issuer <Issr>	[1..1]	Text		224
	SchemeName <SchmeNm>	[0..1]	Text		224

### 9.1.21.37.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 344

## 9.2 Message Datatypes

### 9.2.1 Amount

#### 9.2.1.1 ActiveCurrencyAndAmount

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

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 315

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount**

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 315

**Format**

minInclusive	0
totalDigits	18
fractionDigits	13

**Constraints**

- **ActiveOrHistoricCurrency**

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

**9.2.1.3 ActiveOrHistoricCurrencyAndAmount**

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

*Type:* Amount



This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 315

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 9.2.1.4 ImpliedCurrencyAndAmount

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

Note: a zero amount is considered a positive amount.

*Type:* Amount

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

## 9.2.2 CodeSet

### 9.2.2.1 AcknowledgementReason11Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

### 9.2.2.2 AcknowledgementReason3Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

### 9.2.2.3 AcknowledgementReason5Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 9.2.2.4 ActiveCurrencyCode

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

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveCurrency**

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

### 9.2.2.5 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.

### 9.2.2.6 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.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

### 9.2.2.7 AutoBorrowing2Code

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

### 9.2.2.8 CancellationProcessingStatus3Code

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

CodeName	Name	Definition
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
DEND	Denied	Cancellation will not be executed.
CAND	CancellationCompleted	Cancellation has been completed.

### 9.2.2.9 CancelledStatusReason13Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.

#### 9.2.2.10 CancelledStatusReason5Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

#### 9.2.2.11 CorporateActionEventType24Code

*Definition:* Specifies the corporate action event type.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.

CodeName	Name	Definition
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHD). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company.

CodeName	Name	Definition
		As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of

CodeName	Name	Definition
		the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
PRII	InterestPaymentWithPrincipal	Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include



CodeName	Name	Definition
		options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that

CodeName	Name	Definition
		the securities could be called earlier than the stated maturity.
PRI0	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.

CodeName	Name	Definition
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.

### 9.2.2.12 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).

**9.2.2.13 CreditDebitCode**

*Definition:* Specifies if an operation is an increase or a decrease.

*Type:* CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**9.2.2.14 DateType3Code**

*Definition:* Specifies a type of date.

*Type:* CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

**9.2.2.15 DeniedReason4Code**

*Definition:* Specifies the denied reason.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.

CodeName	Name	Definition
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

### 9.2.2.16 EventFrequency3Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

### 9.2.2.17 EventFrequency7Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

### 9.2.2.18 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 9.2.2.19 FailingReason6Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
PART	TradeSettlesInPartials	Trade will settle in partials.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
OTHR	Other	Other. See Narrative.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 9.2.2.20 FormOfSecurity1Code

*Definition:* Form of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

### 9.2.2.21 InstructionQueryType1Code

*Definition:* Specifies the type of instruction queried.

*Type:* CodeSet

CodeName	Name	Definition
SETT	SettlementInstruction	Query is performed on settlement transactions.
IPOS	IntraPositionMovement	Query is performed on intra-position movements.
BOTH	SettlementAndIntraPosition	Query is performed on both settlement transactions and intra-position movements.

### 9.2.2.22 InterestComputationMethod2Code

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
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 (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

CodeName	Name	Definition
		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.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
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.
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.
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



CodeName	Name	Definition
		(falling on a leap year, year) divided by 366.
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).
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.
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.
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

CodeName	Name	Definition
		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.
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.
NARR	Narrative	Other method than A001-A020. See Narrative.

### 9.2.2.23 LinkageType1Code

*Definition:* Type of linkage requested.

*Type:* CodeSet

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

### 9.2.2.24 MatchingProcess1Code

*Definition:* Specifies the action to be performed on the matching process.

*Type:* CodeSet

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

**9.2.2.25 ModificationProcessingStatus1Code**

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

CodeName	Name	Definition
PACK	Accepted	Modification request has been acknowledged for further processing by the account servicer.
REJT	Rejected	Modification has been rejected for further processing.
MODC	Completed	Modification has been completed.
DEND	Denied	Modification will not be executed.
MODP	Pending	Modification is pending. It is not known at this time whether modified can be executed.
REPR	InRepair	Modification request is in repair.

**9.2.2.26 MovementResponseType1Code**

*Definition:* Specifies the type of movement response to be returned.

*Type:* CodeSet

CodeName	Name	Definition
FULL	Full	Response will include full details on the movements reported.
STTS	Status	Response will include limited details including the status on the movements reported.

**9.2.2.27 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.

**9.2.2.28 OptionStyle2Code**

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

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

### 9.2.2.29 OptionType1Code

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

*Type:* CodeSet

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

### 9.2.2.30 PendingReason31Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
PART	TradeSettlesInPartials	Trade will settle in partials.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
OTHR	Other	Other. See Narrative.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 9.2.2.31 PendingReason6Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

### 9.2.2.32 PendingReason9Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 9.2.2.33 PriceValueType1Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for

CodeName	Name	Definition
		example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

### 9.2.2.34 ProcessingPosition3Code

*Definition:* Specifies the processing position.

*Type:* CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

### 9.2.2.35 Registration2Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

### 9.2.2.36 RejectionReason33Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
LATE	MarketDeadlineMissed	Received after market deadline.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
MONY	InsufficientMoney	Insufficient money in your account.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

### 9.2.2.37 RejectionReason34Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

### 9.2.2.38 RejectionReason35Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LATE	MarketDeadlineMissed	Received after market deadline.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

### 9.2.2.39 RestrictionReference1Code

*Definition:* Specifies the restriction references to be applied to a transaction.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.



CodeName	Name	Definition
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

#### 9.2.2.40 SecuritiesBalanceType11Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.

CodeName	Name	Definition
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

#### 9.2.2.41 SecuritiesPaymentStatus1Code

*Definition:* Specifies the state of payment of a security at a particular time.

*Type:* CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

**9.2.2.42 SecuritiesSettlementStatus1Code**

*Definition:* Provides the status of settlement of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**9.2.2.43 SecuritiesTransactionType5Code**

*Definition:* Specifies underlying information regarding the type of transaction.

*Type:* CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

**9.2.2.44 SettlementDate4Code**

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

*Type:* CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

**9.2.2.45 SettlementTransactionCondition5Code**

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**9.2.2.46 StatementUpdateType1Code**

*Definition:* Specifies the nature of a statement update, for example, it is a complete statement.

*Type:* CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

### 9.2.2.47 TransactionProcessingStatus3Code

*Definition:* Provides the processing status of a transaction (at account servicer level).

*Type:* CodeSet

CodeName	Name	Definition
CAND	Cancelled	Instruction has been cancelled.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/accepted for further processing by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.

## 9.2.3 Date

### 9.2.3.1 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

## 9.2.4 DateTime

### 9.2.4.1 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

## 9.2.5 IdentifierSet

### 9.2.5.1 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.

### 9.2.5.2 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.

Note: this identifier also supports the updated versions of the standard, which were published in 2019 and 2021 (ISO 10962 :2019 and ISO 10962:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIdentifier

#### Format

pattern [A-Z]{6,6}

### 9.2.5.3 ISINOct2015Identifier

*Definition:* The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

**Format**

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

**9.2.5.4 LEIdentifier**

*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; LEIdentifier

**Format**

pattern [A-Z0-9]{18,18}[0-9]{2,2}

**9.2.5.5 MICIdentifier**

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

**Format**

pattern [A-Z0-9]{4,4}

**9.2.6 Indicator****9.2.6.1 YesNoIndicator**

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

**9.2.7 Quantity****9.2.7.1 DecimalNumber**

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

*Type:* Quantity

**Format**

totalDigits 18

fractionDigits 17

## 9.2.8 Rate

### 9.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	1.0

### 9.2.8.2 PercentageRate

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

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	100.0

## 9.2.9 Text

### 9.2.9.1 Exact3NumericText

*Definition:* Specifies a numeric string with an exact length of 3 digits.

*Type:* Text

#### Format

pattern	[0-9]{3}
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### 9.2.9.2 Exact4AlphaNumericText

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

*Type:* Text

#### Format

pattern	[a-zA-Z0-9]{4}
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### 9.2.9.3 Exact4NumericText

*Definition:* Specifies a numeric string with an exact length of 4 digits.

*Type:* Text

**Format**

pattern	[0-9]{4}
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**9.2.9.4 Exact5NumericText**

*Definition:* Specifies a numeric string with an exact length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{5}
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**9.2.9.5 ISO20022MessageIdentificationText**

*Definition:* ISO 20022 Message identifier of an MX message.

*Type:* Text

**Format**

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}
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**9.2.9.6 Max140Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	140

**9.2.9.7 Max16Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	16

**9.2.9.8 Max210Text**

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210



### 9.2.9.9 Max350Text

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

*Type:* Text

#### Format

minLength	1
maxLength	350

### 9.2.9.10 Max35Text

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

*Type:* Text

#### Format

minLength	1
maxLength	35

### 9.2.9.11 Max52Text

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

#### Format

minLength	1
maxLength	52

### 9.2.9.12 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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### 9.2.9.13 Max70Text

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

*Type:* Text

#### Format

minLength	1
maxLength	70