

ISO 20022

Post-Trade Foreign Exchange - Maintenance 2025 - 2026

Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 17 January 2026

This document provides details of the Message Definitions for Post-Trade Foreign Exchange - Maintenance 2025 - 2026.

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1 Message Set Overview

Introduction

This document describes the Post-Trade Foreign Exchange message set. It includes the new version of the MessageDefinitions that have been added as part of the maintenance cycle 2025-2026 (See MCR #278) and approved by the Foreign Exchange Standards Evaluation Group on 17 January 2026.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
admi.002.001.01 MessageRejectV01	The MessageReject message is sent by a central system to notify the rejection of a previously received message.
admi.004.001.02 SystemEventNotificationV02	The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.
admi.009.001.02 StaticDataRequestV02	The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.
admi.010.001.02 StaticDataReportV02	The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.
admi.011.001.01 SystemEventAcknowledgementV01	The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.
admi.017.001.02 ProcessingRequestV02	The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.
camt.061.001.02 PayInCallV02	The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.
camt.062.001.03 PayInScheduleV03	The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.
camt.063.001.02 PayInEventAcknowledgementV02	The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.
camt.088.001.04 NetReportV04	The Net Report message is sent to a participant by a central system to provide details of the bi-lateral payment obligations, calculated by the central system per currency.
fxtr.008.001.08 ForeignExchangeTradeStatusNotificationV08	The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant

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

2 admi.002.001.01 MessageRejectV01

2.1 MessageDefinition Functionality

Scope

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

Usage

The message provides specific information about the rejection reason.

Outline

The MessageRejectV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RelatedReference

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

B. Reason

General information about the reason of the message rejection.

2.2 Structure

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

2.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.3.1 RelatedReference <RltdRef>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		8

2.3.1.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

2.3.2 Reason <Rsn>

Presence: [1..1]

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

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

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

2.3.2.1 RejectingPartyReason <RjctgPtyRsn>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

2.3.2.2 RejectionDateTime <RjctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 392

2.3.2.3 ErrorLocation <ErrLctn>

Presence: [0..1]

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

Datatype: "Max350Text" on page 399

2.3.2.4 ReasonDescription <RsnDesc>

Presence: [0..1]

Definition: Detailed description of the rejection reason.

Datatype: "Max350Text" on page 399

2.3.2.5 AdditionalData <AddtlData>

Presence: [0..1]

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

Datatype: "Max20000Text" on page 398

3 admi.004.001.02 SystemEventNotificationV02

3.1 MessageDefinition Functionality

Scope

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

Usage

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

Outline

The SystemEventNotificationV02 MessageDefinition is composed of 1 MessageBuildingBlocks:

A. EventInformation

Detailed information about a system event.

3.2 Structure

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

3.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.3.1 EventInformation <EvtInf>

Presence: [1..1]

Definition: Detailed information about a system event.

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

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

3.3.1.1 EventCode <EvtCd>

Presence: [1..1]

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

Datatype: "Max4AlphaNumericText" on page 400

3.3.1.2 EventParameter <EvtParam>

Presence: [0..*]

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

Datatype: "Max35Text" on page 400

3.3.1.3 EventDescription <EvtDesc>

Presence: [0..1]

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

Datatype: "Max1000Text" on page 397

3.3.1.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODatetime" on page 392

4 admi.009.001.02 StaticDataRequestV02

4.1 MessageDefinition Functionality

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

Outline

The StaticDataRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. DataRequestDetails

Details of the request.

D. SupplementaryData

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

4.2 Structure

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

4.3 Constraints

C1 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

4.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

4.4.3 DataRequestDetails <DataReqDtls>

Presence: [1..1]

Definition: Details of the request.

DataRequestDetails <DataReqDtls> contains the following elements (see "RequestDetails3" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		362
	Key <Key>	[0..1]	Text		362

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

5 admi.010.001.02 StaticDataReportV02

5.1 MessageDefinition Functionality

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

Outline

The StaticDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. ReportDetails

Report type and returned data.

D. SupplementaryData

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

5.2 Structure

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

5.3 Constraints

C1 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

5.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

5.4.3 ReportDetails <RptDtls>

Presence: [1..1]

Definition: Report type and returned data.

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

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

5.4.3.1 Type <Tp>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

5.4.3.2 RequestReference <ReqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

5.4.3.3 ReportKey <RptKey>

Presence: [1..*]

Definition: Report key and returned data.

ReportKey <RptKey> contains the following elements (see "[RequestDetails4](#)" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		364
	ReportData <RptData>	[0..*]	±		364

5.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

6 admi.011.001.01 SystemEventAcknowledgementV01

6.1 MessageDefinition Functionality

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

Outline

The SystemEventAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

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

B. OriginatorReference

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

C. SettlementSessionIdentifier

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

D. AcknowledgementDetails

Details of the system event being acknowledged.

E. SupplementaryData

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

6.2 Structure

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

6.3 Constraints

C1 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

6.4.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

6.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

6.4.4 AcknowledgementDetails <AckDtls>

Presence: [0..1]

Definition: Details of the system event being acknowledged.

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

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

6.4.4.1 EventCode <EvtCd>

Presence: [1..1]

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

Datatype: "Max4AlphaNumericText" on page 400

6.4.4.2 EventParameter <EvtParam>

Presence: [0..*]

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

Datatype: "Max35Text" on page 400

6.4.4.3 EventDescription <EvtDesc>

Presence: [0..1]

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

Datatype: "Max350Text" on page 399

6.4.4.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODatetime" on page 392

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

7 admi.017.001.02 ProcessingRequestV02

7.1 MessageDefinition Functionality

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

Outline

The ProcessingRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. Request

Contains the details of the processing request.

D. SupplementaryData

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

7.2 Structure

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

7.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C4 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

7.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

7.4.3 Request <Req>

Presence: [1..1]

Definition: Contains the details of the processing request.

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

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

7.4.3.1 Type <Tp>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

7.4.3.2 RequestorIdentification <RqstrId>

Presence: [0..1]

Definition: Identifies the requestor.

RequestorIdentification <RqstrId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

7.4.3.3 AdditionalRequestInformation <AddtlReqInf>

Presence: [0..*]

Definition: Additional information to support the processing request.

Datatype: ["Max35Text"](#) on page 400

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

8 camt.061.001.02 PayInCallV02

8.1 MessageDefinition Functionality

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

Outline

The PayInCallV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. PartyIdentification

Party for which the PayInCall is generated.

B. ReportData

Contains the report generation information and the report items.

C. SettlementSessionIdentifier

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

D. SupplementaryData

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

8.2 Structure

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

8.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C6 SupplementaryDataRule

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party for which the PayInCall is generated.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		369
Or	AnyBIC <AnyBIC>	[1..1]	±		369
Or}	PartyIdentification <PtyId>	[1..1]	±	C5	370

8.4.2 ReportData <RptData>

Presence: [1..1]

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

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

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

8.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

8.4.2.2 ValueDate <ValDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

8.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 392

8.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of the Pay In Call.

Datatype: "CallIn1Code" on page 383

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

8.4.2.5 PayInCallAmount <PayInCallAmt>

Presence: [0..*]

Definition: Specifies the amount requested.

PayInCallAmount <PayInCallAmt> contains the following elements (see "PayInCallItem" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C5	364

8.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

8.4.2.7 AccountValue <AcctVal>

Presence: [0..1]

Definition: Specifies the requested amount in multiple currencies.

AccountValue <AcctVal> contains the following elements (see "Value" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount	C2, C5	365
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount	C2, C5	365

8.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

8.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

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

9.1 **MessageDefinition Functionality**

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

Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

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

9.2 Structure

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

9.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C6 SupplementaryDataRule

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

C7 ValidationByTable

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 PartyIdentification <PtyId>

Presence: [1..1]

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

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification73Choice](#)" on [page 369](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		369
Or	AnyBIC <AnyBIC>	[1..1]	±		369
Or}	PartyIdentification <PtyId>	[1..1]	±	C5	370

9.4.2 ReportData <RptData>

Presence: [1..1]

Definition: General information applicable to the report.

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

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

9.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

9.4.2.2 ValueDate <ValDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

9.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 392

9.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Type of pay-in schedule.

Datatype: "Entry2Code" on page 385

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

9.4.2.5 ScheduleType <SchdlTp>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

9.4.2.6 SettlementSessionIdentifier <SttImSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

9.4.3 PayInScheduleLongBalance <PayInSchdlLngBal>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Balance <Bal>	[1..1]	Amount	C1, C4	32

9.4.3.1 Balance <Bal>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4 PayInScheduleItem <PayInSchdlItm>

Presence: [0..*]

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

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

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

9.4.4.1 Amount <Amt>

Presence: [1..1]

Definition: Currency and amount to be paid in.

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4.2 Deadline <DdIn>

Presence: [1..1]

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

Datatype: "ISODatetime" on page 392

9.4.5 PayInFactors <PayInFctrs>

Presence: [0..1]

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

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

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

9.4.5.1 AggregateShortPositionLimit <AggtShrtPosLmt>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.2 CurrencyFactors <CcyFctrs>

Presence: [1..*]

Definition: Currency specific pay-in factors.

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

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

9.4.5.2.1 Currency <Ccy>

Presence: [1..1]

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

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 385

Constraints

- **ValidationByTable**

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

9.4.5.2.2 ShortPositionLimit <ShrtPosLmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 381

9.4.5.2.3 MinimumPayInAmount <MinPayInAmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 381

9.4.5.2.4 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 395

9.4.5.2.5 Rate <Rate>

Presence: [0..1]

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

Rate <Rate> contains the following elements (see "AgreedRate2" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		377
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C7	377
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C7	377

9.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- SupplementaryDataRule**

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

10 camt.063.001.02 PayInEventAcknowledgementV02

10.1 MessageDefinition Functionality

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

Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. AcknowledgementDetails

Details of the pay in schedule or pay in call being acknowledged.

D. SupplementaryData

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

10.2 Structure

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

10.3 Constraints

C1 SupplementaryDataRule

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

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

10.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

10.4.3 AcknowledgementDetails <AckDtls>

Presence: [1..1]

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

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

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

10.4.3.1 PayInScheduleReference <PayInSchdlRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

10.4.3.2 PayInCallReference <PayInCallRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

10.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

11 **camt.088.001.04 NetReportV04**

11.1 **MessageDefinition Functionality**

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

Outline

The NetReportV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetRpt>	[1..1]		C3	
	NetReportData <NetRptData>	[1..1]			0
	MessageIdentification <MsgId>	[1..1]	Text		42
	CreationDateTime <CreDtTm>	[1..1]	DateTime		43
	NettingCutOffTime <NetgCutOffTm>	[1..1]	Time		43
	ReportDate <RptDt>	[1..1]	Date		43
	ValueDate <ValDt>	[1..1]	Date		43
	ReportType <RptTp>	[0..1]	Text		43
	NetReportServicer <NetRptSvcr>	[0..1]	±		43
	NetServiceType <NetSvcTp>	[0..1]	Text		43
	MessagePagination <MsgPgntn>	[0..1]	±		44
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		0
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		44
	NetObligation <NetOblgtn>	[1..*]		C4, C5, C9	44
	ObligationIdentification <OblgtId>	[1..1]	Text		46
	PreviousSplitIndicator <PrvsSplInd>	[0..1]	Indicator		46
	Amount <Amt>	[1..1]	Amount	C1, C7	46
	ParticipantNettingIdentification <PtcptNetgId>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		47
	ObligationDirection <OblgtDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgId>	[1..1]			48
{Or	TradeParty <TradPty>	[1..1]	±		48
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		48
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		48
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			49
	DeliveryAgent <DivryAgt>	[0..1]	±		49
	Intermediary <Intrmy>	[0..1]	±		49
	ReceivingAgent <RcvgAgt>	[1..1]	±		50

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		50
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C6	50
	SettlementMethod <SttlmMtd>	[0..1]	CodeSet		51
	TransactionsNumber <TxNb>	[0..1]	Text		51
	SplitIndicator <SplInd>	[0..1]	Indicator		51
	TotalNumberOfSplits <TtlNbOfSplts>	[0..1]	Text		51
	SplitObligationData <SpltOblgtnData>	[0..*]			51
	ObligationIdentification <OblgtnId>	[1..1]	Text		52
	SplitSequenceNumber <SplSeqNb>	[1..1]	Text		52
	Amount <Amt>	[1..1]	Amount	C1, C7	52
	SupplementaryData <SplmtryData>	[0..*]	±	C10	0

11.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 CounterpartyIdentificationRule

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

This constraint is defined at the MessageDefinition level.

C4 CounterpartyIdentificationRule

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

C5 CounterpartySettlementInstructionRule

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

C6 Country

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

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C9 SplitIndicatorRule

If SplitIndicator is true, then TotalNumberOfSplits and SplitObligationData must be present.

C10 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 NetReportData <NetRptData>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		42
	CreationDateTime <CreDtTm>	[1..1]	DateTime		43
	NettingCutOffTime <NetgCutOffTm>	[1..1]	Time		43
	ReportDate <RptDt>	[1..1]	Date		43
	ValueDate <ValDt>	[1..1]	Date		43
	ReportType <RptTp>	[0..1]	Text		43
	NetReportServicer <NetRptSvcr>	[0..1]	±		43
	NetServiceType <NetSvcTp>	[0..1]	Text		43
	MessagePagination <MsgPgntn>	[0..1]	±		44

11.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

11.4.1.2 CreationDateTime <CreDtTm>*Presence:* [1..1]*Definition:* Date and time at which the net report was generated.*Datatype:* "ISODateTime" on page 392**11.4.1.3 NettingCutOffTime <NetgCutOffTm>***Presence:* [1..1]*Definition:* Provides the cut off time that has been passed, resulting in the generation of the net report.*Datatype:* "ISOTime" on page 401**11.4.1.4 ReportDate <RptDt>***Presence:* [1..1]*Definition:* Specifies the value date on which the net report was generated.*Datatype:* "ISODate" on page 392**11.4.1.5 ValueDate <ValDt>***Presence:* [1..1]*Definition:* Specifies the value date of the trades used in the generation of the net report.*Datatype:* "ISODate" on page 392**11.4.1.6 ReportType <RptTp>***Presence:* [0..1]*Definition:* Specifies the type of net report, indicating how the obligations have been calculated.*Datatype:* "Max35Text" on page 400**11.4.1.7 NetReportServicer <NetRptSvcr>***Presence:* [0..1]*Definition:* Describes the central system responsible for generating the net report.**NetReportServicer <NetRptSvcr>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.1.8 NetServiceType <NetSvcTp>*Presence:* [0..1]*Definition:* Describes the type of netting service supporting the net report.*Datatype:* "Max35Text" on page 400

11.4.1.9 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		362
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		362

11.4.2 NetServiceParticipantIdentification <NetSvcPtcptld>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptld> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.3 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

Presence: [0..1]

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

NetServiceCounterpartyIdentification <NetSvcCtrPtyld> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4 NetObligation <NetOblgtn>

Presence: [1..*]

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

Impacted by: C4 "CounterpartyIdentificationRule", C5 "CounterpartySettlementInstructionRule", C9 "SplitIndicatorRule"

NetObligation <NetOblgtn> contains the following **NetObligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ObligationIdentification <OblgtnId>	[1..1]	Text		46
	PreviousSplitIndicator <PrvsSplInd>	[0..1]	Indicator		46
	Amount <Amt>	[1..1]	Amount	C1, C7	46
	ParticipantNettingIdentification <PtcptNetgId>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		47
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgId>	[1..1]			48
{Or	TradeParty <TradPty>	[1..1]	±		48
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		48
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		48
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			49
	DeliveryAgent <DlvryAgt>	[0..1]	±		49
	Intermediary <Intrmy>	[0..1]	±		49
	ReceivingAgent <RcvgAgt>	[1..1]	±		50
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		50
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C6	50
	SettlementMethod <SttlmMtd>	[0..1]	CodeSet		51
	TransactionsNumber <TxNb>	[0..1]	Text		51
	SplitIndicator <SplInd>	[0..1]	Indicator		51
	TotalNumberOfSplits <TtlNbOfSplts>	[0..1]	Text		51
	SplitObligationData <SplOblgtnData>	[0..*]			51
	ObligationIdentification <OblgtnId>	[1..1]	Text		52
	SplitSequenceNumber <SplSeqNb>	[1..1]	Text		52
	Amount <Amt>	[1..1]	Amount	C1, C7	52

Constraints

- **CounterpartyIdentificationRule**

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

- **CounterpartySettlementInstructionRule**

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

- **SplitIndicatorRule**

If SplitIndicator is true, then TotalNumberOfSplits and SplitObligationData must be present.

On Condition

/SplitIndicator is equal to value 'true'

Following Must be True

/TotalNumberOfSplits Must be present

And /SplitObligationData[*] Must be present

11.4.4.1 ObligationIdentification <OblgtId>

Presence: [1..1]

Definition: Unique identification for the obligation.

Datatype: "Max35Text" on page 400

11.4.4.2 PreviousSplitIndicator <PrvsSplInd>

Presence: [0..1]

Definition: Indicates whether the net obligation is a result of a previously split obligation.

Usage: when absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 395):

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

11.4.4.3 Amount <Amt>

Presence: [1..1]

Definition: Amount of the obligation.

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

11.4.4.4 ParticipantNettingIdentification <PtcptNetgld>

Presence: [1..1]

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

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

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

11.4.4.4.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.4.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 400

11.4.4.5 ObligationDirection <OblgtnDrctn>

Presence: [1..1]

Definition: Specifies the direction of the obligation.

Datatype: "PaymentReceipt1Code" on page 389

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.

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

11.4.4.6 CounterpartyNettingIdentification <CtrPtyNetgId>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		48
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		48

11.4.4.6.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.6.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "[Max35Text](#)" on page 400

11.4.4.7 NetServiceCounterpartyIdentification <NetSvcCtrPtyId>

Presence: [0..1]

Definition: Describes the counterparty participant involved in the obligation.

NetServiceCounterpartyIdentification <NetSvcCtrPtyId> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.8 CounterpartySettlementInstructions <CtrPtySttlmInstrs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		49
	Intermediary <Intrmy>	[0..1]	±		49
	ReceivingAgent <RcvgAgt>	[1..1]	±		50
	BeneficiaryInstitution <BnfcryInstr>	[0..1]	±		50

11.4.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

11.4.4.9 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

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

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

Impacted by: C6 "Country"

Datatype: "[CountryCode](#)" on page 384

Constraints

- **Country**

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

11.4.4.10 SettlementMethod <SttlmMtd>

Presence: [0..1]

Definition: Specifies the settlement method for the net obligation.

Datatype: "ExternalObligationSettlementMethod1Code" on page 386

11.4.4.11 TransactionsNumber <TxNb>

Presence: [0..1]

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

Datatype: "Max10NumericText" on page 397

11.4.4.12 SplitIndicator <SpltInd>

Presence: [0..1]

Definition: Indicates whether the net obligation is split into multiple child obligations.

Usage: when absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 395):

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

11.4.4.13 TotalNumberOfSplits <TtINbOfSplts>

Presence: [0..1]

Definition: Number of splits for the net obligation.

Datatype: "Max15NumericText" on page 398

11.4.4.14 SplitObligationData <SpltOblgtnData>

Presence: [0..*]

Definition: Details of the split.

SplitObligationData <SpltOblgtnData> contains the following **SplitObligationAttributes1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ObligationIdentification <OblgtId>	[1..1]	Text		52
	SplitSequenceNumber <SpltSeqNb>	[1..1]	Text		52
	Amount <Amt>	[1..1]	Amount	C1, C7	52

11.4.4.14.1 ObligationIdentification <OblgtId>*Presence:* [1..1]*Definition:* Reference for the split obligation.*Datatype:* "Max35Text" on page 400**11.4.4.14.2 SplitSequenceNumber <SpltSeqNb>***Presence:* [1..1]*Definition:* Sequence number for the split.*Datatype:* "Max15NumericText" on page 398**11.4.4.14.3 Amount <Amt>***Presence:* [1..1]*Definition:* Amount of money for the split.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

11.4.5 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 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

12 **fxtr.008.001.08**

ForeignExchangeTradeStatusNotificationV08

12.1 **MessageDefinition Functionality**

Scope

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

Usage

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

Outline

The ForeignExchangeTradeStatusNotificationV08 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. TradeData

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

B. RegulatoryReporting

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

C. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsNtfctn>	[1..1]			
	TradeData <TradData>	[1..1]			58
	MessageIdentification <MsgId>	[1..1]	Text		59
	OriginatorReference <OrgtrRef>	[0..1]	Text		59
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		59
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		60
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		60
	StatusOriginator <StsOrgtr>	[0..1]	Text		60
	CurrentStatus <CurSts>	[1..1]			60
	StatusCode <StsCd>	[1..1]	±		60
	SubStatusCode <SubStsCd>	[0..1]	Text		60
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		61
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		61
	PreviousStatus <PrvsSts>	[0..1]	±		61
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		61
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		61
	ProductType <PdctTp>	[0..1]	Text		61
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		62
	SplitTradeIndicator <SplTTradInd>	[0..1]	Indicator		62
	RegulatoryReporting <RgltryRptg>	[0..1]			62
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			64
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		65
	ReportingParty <RptgPty>	[0..1]	±		65
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			65
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		66
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		66
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			66
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		66
	ReportingParty <RptgPty>	[0..1]	±		66

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			67
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		67
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		67
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		67
	ClearingBroker <ClrBrkr>	[0..1]	±		68
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		68
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			68
	SideIndicator <SdInd>	[1..1]	CodeSet		69
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		69
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		69
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		69
	ProductIdentifier <PdctIdr>	[0..1]			69
{Or	UnderlyingProductIdentifier <UndrlygPdctIdr>	[1..1]	CodeSet		70
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		70
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		70
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		70
	ExecutionVenue <ExctnVn>	[0..1]	Text		71
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		71
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		71
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		71
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		71
	CollateralPortfolioIndicator <CollPrtfllInd>	[0..1]	Indicator		72
	CollateralPortfolioCode <CollPrtfllCd>	[0..1]	Text		72
	PortfolioCompressionIndicator <PrtfllCmprssnInd>	[0..1]	Indicator		72
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		72
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		73
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		73
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		73
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C9	74

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		75
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		75
	CommissionsAndFees <ComssnsAndFees>	[0..*]			75
	Type <Tp>	[1..1]			75
{Or	Code <Cd>	[1..1]	CodeSet		76
Or}	Proprietary <Prtry>	[1..1]	Text		78
	AmountOrRate <AmtOrRate>	[1..1]			78
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	79
Or}	Rate <Rate>	[1..1]	Rate		79
	Sign <Sgn>	[0..1]	Indicator		79
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		79
	SupplementaryData <SplmtryData>	[0..*]	±	C11	80

12.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 DescriptionPresenceRule

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

C6 DescriptionUsageRule

Description must be used alone as the last resort.

C7 ISINGuideline

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

C8 ISINPresenceRule

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

C9 OtherIdentificationPresenceRule

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

C10 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C11 SupplementaryDataRule

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

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TradeData <TradData>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		59
	OriginatorReference <OrgtrRef>	[0..1]	Text		59
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		59
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		60
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		60
	StatusOriginator <StsOrgtr>	[0..1]	Text		60
	CurrentStatus <CurSts>	[1..1]			60
	StatusCode <StsCd>	[1..1]	±		60
	SubStatusCode <SubStsCd>	[0..1]	Text		60
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		61
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		61
	PreviousStatus <PrvsSts>	[0..1]	±		61
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		61
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		61
	ProductType <PdctTp>	[0..1]	Text		61
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		62
	SplitTradeIndicator <SpltTradInd>	[0..1]	Indicator		62

12.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

12.4.1.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.1.3 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

12.4.1.4 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.1.5 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.1.6 StatusOriginator <StsOrgtr>

Presence: [0..1]

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

Datatype: "Max20Text" on page 398

12.4.1.7 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		60
	SubStatusCode <SubStsCd>	[0..1]	Text		60

12.4.1.7.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "Status27Choice" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		379
Or}	Proprietary <Prtry>	[1..1]	Text		379

12.4.1.7.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: ["Exact4AlphaNumericText" on page 396](#)

12.4.1.8 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

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

Datatype: ["StatusSubType2Code" on page 390](#)

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

12.4.1.9 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

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

Datatype: ["ISODatetime" on page 392](#)

12.4.1.10 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see ["Status28Choice" on page 378](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		378
Or}	Proprietary <Prtry>	[1..1]	Text		378

12.4.1.11 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

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

Datatype: ["StatusSubType2Code" on page 390](#)

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

12.4.1.12 PreviousStatusDateTime <PrvsStsDtTm>

Presence: [0..1]

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

Datatype: ["ISODatetime" on page 392](#)

12.4.1.13 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.1.14 SettlementSessionIdentifier <StlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

12.4.1.15 SplitTradeIndicator <SpltTradInd>

Presence: [0..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			64
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		65
	ReportingParty <RptgPty>	[0..1]	±		65
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			65
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		66
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		66
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			66
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		66
	ReportingParty <RptgPty>	[0..1]	±		66
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			67
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		67
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		67
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		67
	ClearingBroker <ClrBrkr>	[0..1]	±		68
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		68
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			68
	SideIndicator <SdInd>	[1..1]	CodeSet		69
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		69
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		69
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		69
	ProductIdentifier <Pdctldr>	[0..1]			69
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		70
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		70
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		70
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		70
	ExecutionVenue <ExctnVn>	[0..1]	Text		71
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		71
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		71
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		71

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		71
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		72
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		72
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		72
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		72
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		73
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		73
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		73
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C9	74
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		75
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		75
	CommissionsAndFees <ComssnsAndFees>	[0..*]			75
	Type <Tp>	[1..1]			75
{Or	Code <Cd>	[1..1]	CodeSet		76
Or}	Proprietary <Prtry>	[1..1]	Text		78
	AmountOrRate <AmtOrRate>	[1..1]			78
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	79
Or}	Rate <Rate>	[1..1]	Rate		79
	Sign <Sgn>	[0..1]	Indicator		79
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		79

12.4.2.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		65
	ReportingParty <RptgPty>	[0..1]	±		65
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			65
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		66
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		66

12.4.2.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.2.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

12.4.2.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		66
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		66

12.4.2.1.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 394**12.4.2.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 394**12.4.2.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		66
	ReportingParty <RptgPty>	[0..1]	±		66
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			67
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		67
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		67

12.4.2.2.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 400**12.4.2.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

12.4.2.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		67
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		67

12.4.2.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: ["UTIIIdentifier"](#) on page 394

12.4.2.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

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

Datatype: ["UTIIIdentifier"](#) on page 394

12.4.2.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

12.4.2.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

12.4.2.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

12.4.2.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		69
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		69

12.4.2.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 390

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

12.4.2.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 400

12.4.2.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

12.4.2.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		70
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		70

12.4.2.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 391

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

12.4.2.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

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

Datatype: "Max12Text" on page 397

12.4.2.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: "AllocationIndicator1Code" on page 383

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

12.4.2.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 383

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

12.4.2.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 400

12.4.2.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

12.4.2.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 396

12.4.2.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

12.4.2.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

12.4.2.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 397](#)

12.4.2.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

12.4.2.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 383](#)

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

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

12.4.2.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

12.4.2.24 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [0..1]*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.*Impacted by:* C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

/ISIN Must be present
Or /Description Must be present

12.4.2.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 392

12.4.2.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

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

Datatype: "ISOTime" on page 401

12.4.2.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			75
{Or	Code <Cd>	[1..1]	CodeSet		76
Or}	Proprietary <Prtry>	[1..1]	Text		78
	AmountOrRate <AmtOrRate>	[1..1]			78
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	79
Or}	Rate <Rate>	[1..1]	Rate		79
	Sign <Sgn>	[0..1]	Indicator		79

12.4.2.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		76
Or}	Proprietary <Prtry>	[1..1]	Text		78

12.4.2.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 387

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

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

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

12.4.2.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**12.4.2.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	79
Or}	Rate <Rate>	[1..1]	Rate		79

12.4.2.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

12.4.2.27.2.2 Rate <Rate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

12.4.2.27.3 Sign <Sgn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

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

12.4.2.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

12.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

13 fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03

13.1 MessageDefinition Functionality

Scope

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

Usage

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

Outline

The ForeignExchangeTradeWithdrawalNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

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

B. MatchingSystemUniqueReference

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

C. WithdrawalReason

Reason for the withdrawal notification.

D. SettlementSessionIdentifier

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

E. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradWdrwlNtfctn>	[1..1]			
	MessageIdentification <Msgld>	[1..1]	Text		82
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		82
	WithdrawalReason <WdrwlRsn>	[0..1]			82
	WithdrawalReasonCode <WdrwlRsnCd>	[1..1]	CodeSet		83
	WithdrawalReasonSubCode <WdrwlRsnSubCd>	[0..1]	Text		83
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		83
	SupplementaryData <SplmtryData>	[0..*]	±	C1	83

13.3 Constraints

C1 SupplementaryDataRule

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 MessageIdentification <Msgld>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

13.4.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

13.4.3 WithdrawalReason <WdrwlRsn>

Presence: [0..1]

Definition: Reason for the withdrawal notification.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WithdrawalReasonCode <WdrwlRsnCd>	[1..1]	CodeSet		83
	WithdrawalReasonSubCode <WdrwlRsnSubCd>	[0..1]	Text		83

13.4.3.1 WithdrawalReasonCode <WdrwlRsnCd>

Presence: [1..1]

Definition: Withdrawal reason expressed as a code.

Datatype: "WithdrawalReason1Code" on page 392

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

13.4.3.2 WithdrawalReasonSubCode <WdrwlRsnSubCd>

Presence: [0..1]

Definition: Further withdrawal reason information expressed as a code.

Datatype: "Max4Text" on page 400

13.4.4 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

13.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

14 **fxtr.014.001.06**

ForeignExchangeTradeInstructionV06

14.1 **MessageDefinition Functionality**

Scope

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

Usage

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

Outline

The ForeignExchangeTradeInstructionV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

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

J. RegulatoryReporting

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

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstr>	[1..1]			
	TradeInformation <TradInf>	[1..1]			93
	TradeDate <TradDt>	[1..1]	Date		93
	OriginatorReference <OrgtrRef>	[1..1]	Text		93
	CommonReference <CmonRef>	[0..1]	Text		93
	OperationType <OprTp>	[0..1]	Text		94
	OperationScope <OprScp>	[0..1]	Text		94
	ProductType <PdctTp>	[0..1]	Text		94
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		94
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		94
	TradingSideIdentification <TradgSdld>	[1..1]			94
	SubmittingParty <SubmitgPty>	[1..1]	±		95
	TradeParty <TradPty>	[0..1]	±		95
	FundIdentification <Fndld>	[0..*]			95
	FundIdentification <Fndld>	[1..1]	±		96
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		96
	CustodianIdentification <Ctdnld>	[0..1]	±		96
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			96
	SubmittingParty <SubmitgPty>	[1..1]	±		97
	TradeParty <TradPty>	[0..1]	±		97
	FundIdentification <Fndld>	[0..*]			97
	FundIdentification <Fndld>	[1..1]	±		98
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		98
	CustodianIdentification <Ctdnld>	[0..1]	±		98
	TradeAmounts <TradAmts>	[1..1]			98
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			99
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	99
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	100
	Identifier <Idr>	[0..1]	IdentifierSet		100
	Unit <Unit>	[1..1]	Quantity		100

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		100
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			101
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	101
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	101
	Identifier <Idr>	[0..1]	IdentifierSet		102
	Unit <Unit>	[1..1]	Quantity		102
	Description <Desc>	[0..1]	Text		102
	SettlementDate <SttlmDt>	[1..1]	Date		102
	AgreedRate <AgrdRate>	[1..1]			102
	ExchangeRate <XchgRate>	[1..1]	Rate		103
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	103
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	103
	NonDeliverableForwardConditions <NDFConds>	[0..1]			104
	OpeningIndicator <OpngInd>	[1..1]	Indicator		104
	OpeningFixingConditions <OpngFxdConds>	[1..1]			104
{Or	OpeningConditions <OpngConds>	[1..1]			105
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	105
	ValuationDate <ValtnDt>	[1..1]	Date		106
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	106
	RateSource <RateSrc>	[1..1]	Text		106
	Time <Tm>	[0..1]	Text		106
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	106
	LocationCode <LctnCd>	[0..1]	Text		107
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		107
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			107
	DeliveryAgent <DlvryAgt>	[0..1]	±		107
	Intermediary <Intrmy>	[0..1]	±		108
	ReceivingAgent <RcvgAgt>	[1..1]	±		108
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		108
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			108
	DeliveryAgent <DlvryAgt>	[0..1]	±		109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Intermediary <Intrmy>	[0..1]	±		109
	ReceivingAgent <RcvgAgt>	[1..1]	±		109
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		110
	OptionalGeneralInformation <OptnlGnllnf>	[0..1]			110
	BlockIndicator <BlckInd>	[0..1]	Indicator		111
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		111
	DealingMethod <DealgMtd>	[0..1]	CodeSet		112
	BrokerIdentification <Brkrld>	[0..1]	±		112
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		112
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	112
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		113
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		113
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		113
	ContactInformation <CtctInf>	[0..1]	±		113
	AgreementDetails <AgrmtDtls>	[0..1]			114
	AgreementCode <AgrmtCd>	[1..1]	Text		114
	Date <Dt>	[0..1]	Date		114
	Version <Vrsn>	[0..1]	Text		114
	DefinitionsYear <DefnsYr>	[0..1]	Year		114
	BrokersReference <BrkrsRef>	[0..1]	Text		115
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	115
	CalculationAgent <ClctnAgt>	[0..1]			115
{Or	Code <Cd>	[1..1]	CodeSet		115
Or}	Proprietary <Prtry>	[1..1]	Text		115
	RegulatoryReporting <RgltryRptg>	[0..1]			116
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			118
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		119
	ReportingParty <RptgPty>	[0..1]	±		119
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			119
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		120
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		120

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			120
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		120
	ReportingParty <RptgPty>	[0..1]	±		120
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			121
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		121
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		121
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		121
	ClearingBroker <ClrBrkr>	[0..1]	±		122
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		122
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			122
	SideIndicator <SdInd>	[1..1]	CodeSet		123
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		123
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		123
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		123
	ProductIdentifier <PdctIdr>	[0..1]			123
{Or	UnderlyingProductIdentifier <UndrlygPdctIdr>	[1..1]	CodeSet		124
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		124
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		124
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		124
	ExecutionVenue <ExctnVn>	[0..1]	Text		125
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		125
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		125
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		125
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		125
	CollateralPortfolioIndicator <CollPrtfInd>	[0..1]	Indicator		126
	CollateralPortfolioCode <CollPrtfICd>	[0..1]	Text		126
	PortfolioCompressionIndicator <PrtfCmprssnInd>	[0..1]	Indicator		126
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		126
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		127
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		127

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		127
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	128
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		129
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		129
	CommissionsAndFees <ComssnsAndFees>	[0..*]			129
	Type <Tp>	[1..1]			129
{Or	Code <Cd>	[1..1]	CodeSet		130
Or}	Proprietary <Prtry>	[1..1]	Text		132
	AmountOrRate <AmtOrRate>	[1..1]			132
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	133
Or}	Rate <Rate>	[1..1]	Rate		133
	Sign <Sgn>	[0..1]	Indicator		133
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		133
	PostTradeEvent <PstTradEvt>	[0..1]			134
	Type <Tp>	[1..1]			134
{Or	Code <Cd>	[1..1]	CodeSet		134
Or}	Proprietary <Prtry>	[1..1]	Text		134
	OriginalReference <OrgnlRef>	[1..1]	Text		135
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		135
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		135
	ProfitOrLoss <PrftOrLoss>	[0..1]			135
	Amount <Amt>	[1..1]	Amount	C1, C6	135
	Sign <Sgn>	[0..1]	Indicator		136
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	136
	SupplementaryData <SplmtryData>	[0..*]	±	C14	136

14.3 Constraints

C1 ActiveCurrency

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

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 IdentifierOrDescriptionRule

Identifier must be present or Description must be present.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 SupplementaryDataRule

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

C15 TimeCountryLocationRule

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

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		93
	OriginatorReference <OrgtrRef>	[1..1]	Text		93
	CommonReference <CmonRef>	[0..1]	Text		93
	OperationType <OprTp>	[0..1]	Text		94
	OperationScope <OprScp>	[0..1]	Text		94
	ProductType <PdctTp>	[0..1]	Text		94
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		94
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		94

14.4.1.1 TradeDate <TradDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

14.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

14.4.1.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 400

14.4.1.4 OperationType <OprTp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 400

14.4.1.5 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 400

14.4.1.6 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

14.4.1.7 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

14.4.1.8 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		95
	TradeParty <TradPty>	[0..1]	±		95
	FundIdentification <Fndld>	[0..*]			95
	FundIdentification <Fndld>	[1..1]	±		96
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		96
	CustodianIdentification <Ctdnld>	[0..1]	±		96

14.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

14.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

14.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		96
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		96
	CustodianIdentification <CtdnId>	[0..1]	±		96

14.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

14.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

14.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		97
	TradeParty <TradPty>	[0..1]	±		97
	FundIdentification <FndId>	[0..*]			97
	FundIdentification <FndId>	[1..1]	±		98
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		98
	CustodianIdentification <CtdnId>	[0..1]	±		98

14.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		98
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		98
	CustodianIdentification <CtdnId>	[0..1]	±		98

14.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

14.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

14.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			99
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	99
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	100
	Identifier <Idr>	[0..1]	IdentifierSet		100
	Unit <Unit>	[1..1]	Quantity		100
	Description <Desc>	[0..1]	Text		100
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			101
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	101
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	101
	Identifier <Idr>	[0..1]	IdentifierSet		102
	Unit <Unit>	[1..1]	Quantity		102
	Description <Desc>	[0..1]	Text		102
	SettlementDate <SttlmDt>	[1..1]	Date		102

14.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	99
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	100
	Identifier <Idr>	[0..1]	IdentifierSet		100
	Unit <Unit>	[1..1]	Quantity		100
	Description <Desc>	[0..1]	Text		100

14.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.4.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

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

Impacted by: C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		100
	Unit <Unit>	[1..1]	Quantity		100
	Description <Desc>	[0..1]	Text		100

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

14.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

14.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

14.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

14.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	101
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	101
	Identifier <Idr>	[0..1]	IdentifierSet		102
	Unit <Unit>	[1..1]	Quantity		102
	Description <Desc>	[0..1]	Text		102

14.4.4.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

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

Impacted by: C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		102
	Unit <Unit>	[1..1]	Quantity		102
	Description <Desc>	[0..1]	Text		102

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

14.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

14.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

14.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

14.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

14.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		103
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	103
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	103

14.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

14.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

14.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

14.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		104
	OpeningFixingConditions <OpngFxdgConds>	[1..1]			104
{Or	OpeningConditions <OpngConds>	[1..1]			105
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	105
	ValuationDate <ValtnDt>	[1..1]	Date		106
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	106
	RateSource <RateSrc>	[1..1]	Text		106
	Time <Tm>	[0..1]	Text		106
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	106
	LocationCode <LctnCd>	[0..1]	Text		107
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		107

14.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.6.2 OpeningFixingConditions <OpngFxdgConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFxmCnds> contains one of the following
NDFOpeningFixing1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngCnds>	[1..1]			105
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	105
	ValuationDate <ValtnDt>	[1..1]	Date		106
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	106
	RateSource <RateSrc>	[1..1]	Text		106
	Time <Tm>	[0..1]	Text		106
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	106
	LocationCode <LctnCd>	[0..1]	Text		107
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		107

14.4.6.2.1 OpeningConditions <OpngCnds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	105
	ValuationDate <ValtnDt>	[1..1]	Date		106
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	106
	RateSource <RateSrc>	[1..1]	Text		106
	Time <Tm>	[0..1]	Text		106
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	106
	LocationCode <LctnCd>	[0..1]	Text		107

14.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

14.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

14.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C15 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		106
	Time <Tm>	[0..1]	Text		106
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	106
	LocationCode <LctnCd>	[0..1]	Text		107

Constraints

- **TimeCountryLocationRule**

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

14.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 401

14.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 396

14.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

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

14.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 396

14.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

14.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		107
	Intermediary <Intrmy>	[0..1]	±		108
	ReceivingAgent <RcvgAgt>	[1..1]	±		108
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		108

14.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.7.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.7.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.7.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		109
	Intermediary <Intrmy>	[0..1]	±		109
	ReceivingAgent <RcvgAgt>	[1..1]	±		109
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		110

14.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		111
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		111
	DealingMethod <DealgMtd>	[0..1]	CodeSet		112
	BrokerIdentification <BrkrId>	[0..1]	±		112
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		112
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	112
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		113
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		113
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		113
	ContactInformation <CtctInf>	[0..1]	±		113
	AgreementDetails <AgrmtDtls>	[0..1]			114
	AgreementCode <AgrmtCd>	[1..1]	Text		114
	Date <Dt>	[0..1]	Date		114
	Version <Vrsn>	[0..1]	Text		114
	DefinitionsYear <DefnsYr>	[0..1]	Year		114
	BrokersReference <BrkrsRef>	[0..1]	Text		115
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	115
	CalculationAgent <ClctnAgt>	[0..1]			115
{Or	Code <Cd>	[1..1]	CodeSet		115
Or}	Proprietary <Prtry>	[1..1]	Text		115

14.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

14.4.9.3 DealingMethod <DealgMtd>*Presence:* [0..1]*Definition:* Method used by the trading parties to negotiate and/or execute a deal.*Datatype:* "Trading1MethodCode" on page 391

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

14.4.9.4 BrokerIdentification <BrkrId>*Presence:* [0..1]*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.9.5 CounterpartyReference <CtrPtyRef>*Presence:* [0..1]*Definition:* Counterparty's reference for the trade.*Datatype:* "Max35Text" on page 400**14.4.9.6 BrokersCommission <BrkrsComssn>***Presence:* [0..1]*Definition:* Brokerage fee for a broker confirmation.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

14.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		361
	FaxNumber <FaxNb>	[0..1]	Text		361
	TelephoneNumber <TelNb>	[0..1]	Text		361
	EmailAddress <EmailAdr>	[0..1]	Text		361

14.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		114
	Date <Dt>	[0..1]	Date		114
	Version <Vrsn>	[0..1]	Text		114

14.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 400

14.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 392

14.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 396

14.4.9.12 DefinitionsYear <DefsyYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 402

14.4.9.13 BrokersReference <BrkrsRef>*Presence:* [0..1]*Definition:* Specifies a reference applied to the trade instruction by a broker.*Datatype:* "Max35Text" on page 400**14.4.9.14 PaymentClearingCentre <PmtClrCentr>***Presence:* [0..1]*Definition:* Specifies the place of clearing for offshore currency trades.

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

Impacted by: C4 "Country"*Datatype:* "CountryCode" on page 384**Constraints**

- **Country**

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

14.4.9.15 CalculationAgent <ClctnAgt>*Presence:* [0..1]*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		115
Or}	Proprietary <Prtry>	[1..1]	Text		115

14.4.9.15.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.*Datatype:* "ExternalCalculationAgent1Code" on page 385**14.4.9.15.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, in a free-text form.*Datatype:* "Max35Text" on page 400

14.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			118
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		119
	ReportingParty <RptgPty>	[0..1]	±		119
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			119
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		120
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		120
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			120
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		120
	ReportingParty <RptgPty>	[0..1]	±		120
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			121
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		121
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		121
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		121
	ClearingBroker <ClrBrkr>	[0..1]	±		122
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		122
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			122
	SideIndicator <SdInd>	[1..1]	CodeSet		123
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		123
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		123
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		123
	ProductIdentifier <Pdctldr>	[0..1]			123
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		124
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		124
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		124
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		124
	ExecutionVenue <ExctnVn>	[0..1]	Text		125
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		125
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		125
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		125

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		125
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		126
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		126
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		126
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		126
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		127
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		127
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		127
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	128
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		129
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		129
	CommissionsAndFees <ComssnsAndFees>	[0..*]			129
	Type <Tp>	[1..1]			129
{Or	Code <Cd>	[1..1]	CodeSet		130
Or}	Proprietary <Prtry>	[1..1]	Text		132
	AmountOrRate <AmtOrRate>	[1..1]			132
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	133
Or}	Rate <Rate>	[1..1]	Rate		133
	Sign <Sgn>	[0..1]	Indicator		133
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		133

14.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		119
	ReportingParty <RptgPty>	[0..1]	±		119
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			119
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		120
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		120

14.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

14.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		120
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		120

14.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 394**14.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 394**14.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		120
	ReportingParty <RptgPty>	[0..1]	±		120
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			121
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		121
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		121

14.4.10.2.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 400**14.4.10.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		121
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		121

14.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

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

Datatype: ["UTIIIdentifier"](#) on page 394

14.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

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

Datatype: ["UTIIIdentifier"](#) on page 394

14.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

14.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		123
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		123

14.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 390

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

14.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 400

14.4.10.7 ClearingThresholdIndicator <ClrThrshIdInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

14.4.10.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctIdr>	[1..1]	CodeSet		124
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		124

14.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 391

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

14.4.10.9.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

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

Datatype: "Max12Text" on page 397

14.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: "AllocationIndicator1Code" on page 383

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

14.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 383

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

14.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 400

14.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

14.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 396

14.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

14.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

14.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 397](#)

14.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 395](#)):

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

14.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 383](#)

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

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

14.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

14.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- DescriptionPresenceRule**

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

```

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

```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- ISINPresenceRule**

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

```

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

```

- OtherIdentificationPresenceRule**

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

```

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

```


/ISIN Must be present
Or /Description Must be present

14.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 392

14.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

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

Datatype: "ISOTime" on page 401

14.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			129
{Or	Code <Cd>	[1..1]	CodeSet		130
Or}	Proprietary <Prtry>	[1..1]	Text		132
	AmountOrRate <AmtOrRate>	[1..1]			132
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	133
Or}	Rate <Rate>	[1..1]	Rate		133
	Sign <Sgn>	[0..1]	Indicator		133

14.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		130
Or}	Proprietary <Prtry>	[1..1]	Text		132

14.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 387

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

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

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

14.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**14.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	133
Or}	Rate <Rate>	[1..1]	Rate		133

14.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

14.4.10.27.3 Sign <Sgn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

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

14.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

14.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			134
{Or	Code <Cd>	[1..1]	CodeSet		134
Or}	Proprietary <Prtry>	[1..1]	Text		134
	OriginalReference <OrgnlRef>	[1..1]	Text		135
	UnderlyingLiabilityReference <UndrlygLbltyRef>	[0..1]	Text		135
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		135
	ProfitOrLoss <PrftOrLoss>	[0..1]			135
	Amount <Amt>	[1..1]	Amount	C1, C6	135
	Sign <Sgn>	[0..1]	Indicator		136
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	136

14.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		134
Or}	Proprietary <Prtry>	[1..1]	Text		134

14.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 386

14.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 400

14.4.11.2 OriginalReference <OrgnlRef>*Presence:* [1..1]*Definition:* Provides the original trade reference.*Datatype:* "Max35Text" on page 400**14.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>***Presence:* [0..1]*Definition:* Related underlying liability, for example a commercial trade.*Datatype:* "Max35Text" on page 400**14.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>***Presence:* [0..1]*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.*Datatype:* "ISODate" on page 392**14.4.11.5 ProfitOrLoss <PrftOrLoss>***Presence:* [0..1]*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	135
	Sign <Sgn>	[0..1]	Indicator		136

14.4.11.5.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of profit or loss.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.11.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 394):

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

14.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

15 **fxtr.015.001.06**

ForeignExchangeTradeInstructionAmendmentV06

15.1 **MessageDefinition Functionality**

Scope

The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionAmendment message is sent from a participant to a central settlement system to advise of the update of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionAmendmentV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

- A. TradeInformation
General information related to the trade.
- B. TradingSideIdentification
Party(ies) on the trading side of the trade.
- C. CounterpartySideIdentification
Party(ies) on the counterparty side of the trade.
- D. TradeAmounts
Amounts of the trade.
- E. AgreedRate
Exchange rate as agreed by the traders.
- F. NonDeliverableForwardConditions
Specifies the conditions for a non deliverable opening or fixing confirmation.
- G. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- H. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.
- I. OptionalGeneralInformation

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

J. RegulatoryReporting

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

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrAmdmnt>	[1..1]			
	TradeInformation <TradInf>	[1..1]			145
	TradeDate <TradDt>	[1..1]	Date		145
	OriginatorReference <OrgtrRef>	[1..1]	Text		146
	MatchingSystemReference <MtchgSysRef>	[1..1]			146
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		146
Or}	RelatedReference <RltdRef>	[1..1]	Text		146
	CommonReference <CmonRef>	[0..1]	Text		146
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		146
	OperationType <OprTp>	[0..1]	Text		146
	OperationScope <OprScp>	[0..1]	Text		147
	ProductType <PdctTp>	[0..1]	Text		147
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		147
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		147
	TradingSideIdentification <TradgSdld>	[1..1]			147
	SubmittingParty <SubmitgPty>	[1..1]	±		148
	TradeParty <TradPty>	[0..1]	±		148
	FundIdentification <Fndld>	[0..*]			148
	FundIdentification <Fndld>	[1..1]	±		149
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		149
	CustodianIdentification <Ctdnld>	[0..1]	±		149
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			149
	SubmittingParty <SubmitgPty>	[1..1]	±		150
	TradeParty <TradPty>	[0..1]	±		150
	FundIdentification <Fndld>	[0..*]			150
	FundIdentification <Fndld>	[1..1]	±		151
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		151
	CustodianIdentification <Ctdnld>	[0..1]	±		151
	TradeAmounts <TradAmts>	[1..1]			151
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			152

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	152
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	153
	Identifier <Idr>	[0..1]	IdentifierSet		153
	Unit <Unit>	[1..1]	Quantity		153
	Description <Desc>	[0..1]	Text		153
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			154
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	154
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	154
	Identifier <Idr>	[0..1]	IdentifierSet		155
	Unit <Unit>	[1..1]	Quantity		155
	Description <Desc>	[0..1]	Text		155
	SettlementDate <SttlmDt>	[1..1]	Date		155
	AgreedRate <AgrdRate>	[1..1]			155
	ExchangeRate <XchgRate>	[1..1]	Rate		156
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	156
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	156
	NonDeliverableForwardConditions <NDFConds>	[0..1]			157
	OpeningIndicator <OpngInd>	[1..1]	Indicator		157
	OpeningFixingConditions <OpngFgxConds>	[1..1]			157
{Or	OpeningConditions <OpngConds>	[1..1]			158
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	158
	ValuationDate <ValtnDt>	[1..1]	Date		159
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	159
	RateSource <RateSrc>	[1..1]	Text		159
	Time <Tm>	[0..1]	Text		159
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	159
	LocationCode <LctnCd>	[0..1]	Text		160
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		160
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			160
	DeliveryAgent <DlrvyAgt>	[0..1]	±		160
	Intermediary <Intrmy>	[0..1]	±		161

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingAgent <RcvgAgt>	[1..1]	±		161
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		161
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			161
	DeliveryAgent <DlvryAgt>	[0..1]	±		162
	Intermediary <Intrmy>	[0..1]	±		162
	ReceivingAgent <RcvgAgt>	[1..1]	±		162
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		163
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			163
	BlockIndicator <BlckInd>	[0..1]	Indicator		164
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		164
	DealingMethod <DealgMtd>	[0..1]	CodeSet		165
	BrokerIdentification <Brkrld>	[0..1]	±		165
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		165
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	165
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		166
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		166
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		166
	ContactInformation <CtctInf>	[0..1]	±		166
	AgreementDetails <AgrmtDtls>	[0..1]			167
	AgreementCode <AgrmtCd>	[1..1]	Text		167
	Date <Dt>	[0..1]	Date		167
	Version <Vrsn>	[0..1]	Text		167
	DefinitionsYear <DefnsYr>	[0..1]	Year		167
	BrokersReference <BrkrsRef>	[0..1]	Text		168
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	168
	CalculationAgent <ClctnAgt>	[0..1]			168
{Or	Code <Cd>	[1..1]	CodeSet		168
Or}	Proprietary <Prtry>	[1..1]	Text		168
	RegulatoryReporting <RgltryRptg>	[0..1]			169
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			171
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		172

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingParty <RptgPty>	[0..1]	±		172
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			172
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		173
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		173
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			173
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		173
	ReportingParty <RptgPty>	[0..1]	±		173
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			174
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		174
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		174
	ClearingBroker <ClrBrkr>	[0..1]	±		175
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		175
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			175
	SideIndicator <SdInd>	[1..1]	CodeSet		176
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		176
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		176
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		176
	ProductIdentifier <Pdctldr>	[0..1]			176
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		177
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		177
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		177
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		177
	ExecutionVenue <ExctnVn>	[0..1]	Text		178
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		178
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		178
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		178
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		178
	CollateralPortfolioIndicator <CollPrtfllInd>	[0..1]	Indicator		179
	CollateralPortfolioCode <CollPrtfICd>	[0..1]	Text		179

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		179
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		179
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		180
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		180
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		180
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	181
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		182
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		182
	CommissionsAndFees <ComssnsAndFees>	[0..*]			182
	Type <Tp>	[1..1]			182
{Or	Code <Cd>	[1..1]	CodeSet		183
Or}	Proprietary <Prtry>	[1..1]	Text		185
	AmountOrRate <AmtOrRate>	[1..1]			185
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	186
Or}	Rate <Rate>	[1..1]	Rate		186
	Sign <Sgn>	[0..1]	Indicator		186
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		186
	PostTradeEvent <PstTradEvt>	[0..1]			187
	Type <Tp>	[1..1]			187
{Or	Code <Cd>	[1..1]	CodeSet		187
Or}	Proprietary <Prtry>	[1..1]	Text		187
	OriginalReference <OrgnlRef>	[1..1]	Text		188
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		188
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		188
	ProfitOrLoss <PrftOrLoss>	[0..1]			188
	Amount <Amt>	[1..1]	Amount	C1, C6	188
	Sign <Sgn>	[0..1]	Indicator		189
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	189
	SupplementaryData <SplmtryData>	[0..*]	±	C14	189

15.3 Constraints

C1 **ActiveCurrency**

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

C2 **ActiveOrHistoricCurrency**

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

C3 **AnyBIC**

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

C4 **Country**

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

C5 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C7 **DescriptionPresenceRule**

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

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

C10 **ISINGuideline**

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

C11 **ISINPresenceRule**

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

C12 **OtherIdentificationPresenceRule**

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 SupplementaryDataRule

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

C15 TimeCountryLocationRule

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

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		145
	OriginatorReference <OrgtrRef>	[1..1]	Text		146
	MatchingSystemReference <MtchgSysRef>	[1..1]			146
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		146
Or}	RelatedReference <RltdRef>	[1..1]	Text		146
	CommonReference <CmonRef>	[0..1]	Text		146
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		146
	OperationType <OprTp>	[0..1]	Text		146
	OperationScope <OprScp>	[0..1]	Text		147
	ProductType <PdctTp>	[0..1]	Text		147
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		147
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		147

15.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 392

15.4.1.2 OriginatorReference <OrgtrRef>*Presence:* [1..1]*Definition:* Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.*Datatype:* "Max35Text" on page 400**15.4.1.3 MatchingSystemReference <MtchgSysRef>***Presence:* [1..1]*Definition:* Identification of a matching system reference by a choice between a matching system unique identification or the related reference.**MatchingSystemReference <MtchgSysRef>** contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		146
Or}	RelatedReference <RltdRef>	[1..1]	Text		146

15.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>*Presence:* [1..1]*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.*Datatype:* "Max35Text" on page 400**15.4.1.3.2 RelatedReference <RltdRef>***Presence:* [1..1]*Definition:* Refers to the identification of a previous event in the life of a trade which is amended or cancelled.*Datatype:* "Max35Text" on page 400**15.4.1.4 CommonReference <CmonRef>***Presence:* [0..1]*Definition:* Reference common to both parties of the trade.*Datatype:* "Max35Text" on page 400**15.4.1.5 AmendOrCancelReason <AmdOrCclRsn>***Presence:* [0..1]*Definition:* Describes the reason for the cancellation or the amendment.*Datatype:* "Max35Text" on page 400**15.4.1.6 OperationType <OprTp>***Presence:* [0..1]

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

Datatype: "Max4Text" on page 400

15.4.1.7 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 400

15.4.1.8 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

15.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

15.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		148
	TradeParty <TradPty>	[0..1]	±		148
	FundIdentification <Fndld>	[0..*]			148
	FundIdentification <Fndld>	[1..1]	±		149
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		149
	CustodianIdentification <Ctdnld>	[0..1]	±		149

15.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

15.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

15.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		149
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		149
	CustodianIdentification <CtdnId>	[0..1]	±		149

15.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

15.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

15.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		150
	TradeParty <TradPty>	[0..1]	±		150
	FundIdentification <FndId>	[0..*]			150
	FundIdentification <FndId>	[1..1]	±		151
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		151
	CustodianIdentification <CtdnId>	[0..1]	±		151

15.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		151
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		151
	CustodianIdentification <CtdnId>	[0..1]	±		151

15.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

15.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

15.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			152
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	152
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	153
	Identifier <Idr>	[0..1]	IdentifierSet		153
	Unit <Unit>	[1..1]	Quantity		153
	Description <Desc>	[0..1]	Text		153
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			154
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	154
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	154
	Identifier <Idr>	[0..1]	IdentifierSet		155
	Unit <Unit>	[1..1]	Quantity		155
	Description <Desc>	[0..1]	Text		155
	SettlementDate <SttlmDt>	[1..1]	Date		155

15.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	152
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	153
	Identifier <Idr>	[0..1]	IdentifierSet		153
	Unit <Unit>	[1..1]	Quantity		153
	Description <Desc>	[0..1]	Text		153

15.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.4.1.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

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

Impacted by: C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		153
	Unit <Unit>	[1..1]	Quantity		153
	Description <Desc>	[0..1]	Text		153

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

15.4.4.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

15.4.4.1.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

15.4.4.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

15.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	154
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	154
	Identifier <Idr>	[0..1]	IdentifierSet		155
	Unit <Unit>	[1..1]	Quantity		155
	Description <Desc>	[0..1]	Text		155

15.4.4.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.4.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

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

Impacted by: C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		155
	Unit <Unit>	[1..1]	Quantity		155
	Description <Desc>	[0..1]	Text		155

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

15.4.4.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

15.4.4.2.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

15.4.4.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

15.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

15.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		156
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	156
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	156

15.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

15.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

15.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

15.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		157
	OpeningFixingConditions <OpngFxdgConds>	[1..1]			157
{Or	OpeningConditions <OpngConds>	[1..1]			158
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	158
	ValuationDate <ValtnDt>	[1..1]	Date		159
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	159
	RateSource <RateSrc>	[1..1]	Text		159
	Time <Tm>	[0..1]	Text		159
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	159
	LocationCode <LctnCd>	[0..1]	Text		160
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		160

15.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.6.2 OpeningFixingConditions <OpngFxdgConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFxxGConds> contains one of the following
NDFOpeningFixing1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			158
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	158
	ValuationDate <ValtnDt>	[1..1]	Date		159
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	159
	RateSource <RateSrc>	[1..1]	Text		159
	Time <Tm>	[0..1]	Text		159
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	159
	LocationCode <LctnCd>	[0..1]	Text		160
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		160

15.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	158
	ValuationDate <ValtnDt>	[1..1]	Date		159
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	159
	RateSource <RateSrc>	[1..1]	Text		159
	Time <Tm>	[0..1]	Text		159
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	159
	LocationCode <LctnCd>	[0..1]	Text		160

15.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

15.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

15.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C15 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		159
	Time <Tm>	[0..1]	Text		159
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	159
	LocationCode <LctnCd>	[0..1]	Text		160

Constraints

- **TimeCountryLocationRule**

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

15.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 401

15.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 396

15.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

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

15.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 396

15.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

15.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		160
	Intermediary <Intrmy>	[0..1]	±		161
	ReceivingAgent <RcvgAgt>	[1..1]	±		161
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		161

15.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.7.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.7.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.7.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		162
	Intermediary <Intrmy>	[0..1]	±		162
	ReceivingAgent <RcvgAgt>	[1..1]	±		162
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		163

15.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		164
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		164
	DealingMethod <DealgMtd>	[0..1]	CodeSet		165
	BrokerIdentification <Brkrld>	[0..1]	±		165
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		165
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	165
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		166
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		166
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		166
	ContactInformation <CtctInf>	[0..1]	±		166
	AgreementDetails <AgrmtDtls>	[0..1]			167
	AgreementCode <AgrmtCd>	[1..1]	Text		167
	Date <Dt>	[0..1]	Date		167
	Version <Vrsn>	[0..1]	Text		167
	DefinitionsYear <DefsyYr>	[0..1]	Year		167
	BrokersReference <BrkrsRef>	[0..1]	Text		168
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	168
	CalculationAgent <ClctnAgt>	[0..1]			168
{Or	Code <Cd>	[1..1]	CodeSet		168
Or}	Proprietary <Prtry>	[1..1]	Text		168

15.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

15.4.9.3 DealingMethod <DealgMtd>*Presence:* [0..1]*Definition:* Method used by the trading parties to negotiate and/or execute a deal.*Datatype:* "Trading1MethodCode" on page 391

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

15.4.9.4 BrokerIdentification <BrkrId>*Presence:* [0..1]*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.9.5 CounterpartyReference <CtrPtyRef>*Presence:* [0..1]*Definition:* Counterparty's reference for the trade.*Datatype:* "Max35Text" on page 400**15.4.9.6 BrokersCommission <BrkrsComssn>***Presence:* [0..1]*Definition:* Brokerage fee for a broker confirmation.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

15.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		361
	FaxNumber <FaxNb>	[0..1]	Text		361
	TelephoneNumber <TelNb>	[0..1]	Text		361
	EmailAddress <EmailAdr>	[0..1]	Text		361

15.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		167
	Date <Dt>	[0..1]	Date		167
	Version <Vrsn>	[0..1]	Text		167

15.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 400

15.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 392

15.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 396

15.4.9.12 DefinitionsYear <DefsyYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 402

15.4.9.13 BrokersReference <BrkrsRef>*Presence:* [0..1]*Definition:* Specifies a reference applied to the trade instruction by a broker.*Datatype:* "Max35Text" on page 400**15.4.9.14 PaymentClearingCentre <PmtClrCentr>***Presence:* [0..1]*Definition:* Specifies the place of clearing for offshore currency trades.

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

Impacted by: C4 "Country"*Datatype:* "CountryCode" on page 384**Constraints**

- **Country**

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

15.4.9.15 CalculationAgent <ClctnAgt>*Presence:* [0..1]*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		168
Or}	Proprietary <Prtry>	[1..1]	Text		168

15.4.9.15.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.*Datatype:* "ExternalCalculationAgent1Code" on page 385**15.4.9.15.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, in a free-text form.*Datatype:* "Max35Text" on page 400

15.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			171
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		172
	ReportingParty <RptgPty>	[0..1]	±		172
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			172
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		173
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		173
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			173
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		173
	ReportingParty <RptgPty>	[0..1]	±		173
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			174
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		174
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		174
	ClearingBroker <ClrBrkr>	[0..1]	±		175
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		175
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			175
	SideIndicator <SdInd>	[1..1]	CodeSet		176
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		176
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		176
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		176
	ProductIdentifier <Pdctldr>	[0..1]			176
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		177
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		177
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		177
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		177
	ExecutionVenue <ExctnVn>	[0..1]	Text		178
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		178
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		178
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		178
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		179
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		179
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		179
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		179
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		180
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		180
	CommercialOrTreasuryFinancingIndicator <ComrcIORTrsrFincgInd>	[0..1]	Indicator		180
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	181
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		182
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		182
	CommissionsAndFees <ComssnsAndFees>	[0..*]			182
	Type <Tp>	[1..1]			182
{Or	Code <Cd>	[1..1]	CodeSet		183
Or}	Proprietary <Prtry>	[1..1]	Text		185
	AmountOrRate <AmtOrRate>	[1..1]			185
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	186
Or}	Rate <Rate>	[1..1]	Rate		186
	Sign <Sgn>	[0..1]	Indicator		186
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		186

15.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		172
	ReportingParty <RptgPty>	[0..1]	±		172
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			172
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		173
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		173

15.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

15.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		173
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		173

15.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 394**15.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 394**15.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		173
	ReportingParty <RptgPty>	[0..1]	±		173
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			174
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		174

15.4.10.2.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 400**15.4.10.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		174

15.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "[UTIIIdentifier](#)" on page 394

15.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

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

Datatype: "[UTIIIdentifier](#)" on page 394

15.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

15.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		176
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		176

15.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 390

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

15.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 400

15.4.10.7 ClearingThresholdIndicator <ClrThrshIdInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

15.4.10.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctIdr>	[1..1]	CodeSet		177
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		177

15.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 391

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

15.4.10.9.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

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

Datatype: "Max12Text" on page 397

15.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: "AllocationIndicator1Code" on page 383

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

15.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 383

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

15.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 400

15.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

15.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 396

15.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

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

15.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

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

15.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text"](#) on page 397

15.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

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

15.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 383

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

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

15.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

15.4.10.24 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [0..1]*Definition:* Identification of a security, as assigned under a formal or proprietary identification scheme.*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

/ISIN Must be present
Or /Description Must be present

15.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 392

15.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

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

Datatype: "ISOTime" on page 401

15.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			182
{Or	Code <Cd>	[1..1]	CodeSet		183
Or}	Proprietary <Prtry>	[1..1]	Text		185
	AmountOrRate <AmtOrRate>	[1..1]			185
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	186
Or}	Rate <Rate>	[1..1]	Rate		186
	Sign <Sgn>	[0..1]	Indicator		186

15.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		183
Or}	Proprietary <Prtry>	[1..1]	Text		185

15.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 387

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

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

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

15.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**15.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	186
Or}	Rate <Rate>	[1..1]	Rate		186

15.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

15.4.10.27.3 Sign <Sgn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

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

15.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

15.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			187
{Or	Code <Cd>	[1..1]	CodeSet		187
Or}	Proprietary <Prtry>	[1..1]	Text		187
	OriginalReference <OrgnlRef>	[1..1]	Text		188
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		188
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		188
	ProfitOrLoss <PrftOrLoss>	[0..1]			188
	Amount <Amt>	[1..1]	Amount	C1, C6	188
	Sign <Sgn>	[0..1]	Indicator		189
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	189

15.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		187
Or}	Proprietary <Prtry>	[1..1]	Text		187

15.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 386

15.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 400

15.4.11.2 OriginalReference <OrgnlRef>*Presence:* [1..1]*Definition:* Provides the original trade reference.*Datatype:* "Max35Text" on page 400**15.4.11.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>***Presence:* [0..1]*Definition:* Related underlying liability, for example a commercial trade.*Datatype:* "Max35Text" on page 400**15.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>***Presence:* [0..1]*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.*Datatype:* "ISODate" on page 392**15.4.11.5 ProfitOrLoss <PrftOrLoss>***Presence:* [0..1]*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	188
	Sign <Sgn>	[0..1]	Indicator		189

15.4.11.5.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of profit or loss.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.11.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 394):

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

15.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

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

16 fxtr.016.001.06 ForeignExchangeTradeInstructionCancellationV06

16.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.

Usage

The ForeignExchangeTradeInstructionCancellation message is sent from a participant to a central settlement system to advise of the cancellation of a previously sent notification. The "Related Reference" must be used to link it to the previous notification.

Outline

The ForeignExchangeTradeInstructionCancellationV06 MessageDefinition is composed of 12 MessageBuildingBlocks:

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

I. TradeAmounts

Amounts of the trade.

J. RegulatoryReporting

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

K. PostTradeEvent

Information relating to post-trade lifecycle events.

L. SupplementaryData

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

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrCxl>	[1..1]			
	TradeInformation <TradInf>	[1..1]			198
	TradeDate <TradDt>	[1..1]	Date		198
	OriginatorReference <OrgtrRef>	[1..1]	Text		199
	MatchingSystemReference <MtchgSysRef>	[1..1]			199
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		199
Or}	RelatedReference <RltdRef>	[1..1]	Text		199
	CommonReference <CmonRef>	[0..1]	Text		199
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		199
	OperationType <OprTp>	[0..1]	Text		199
	OperationScope <OprScp>	[0..1]	Text		200
	ProductType <PdctTp>	[0..1]	Text		200
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		200
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		200
	TradingSideIdentification <TradgSdld>	[1..1]			200
	SubmittingParty <SubmitgPty>	[1..1]	±		201
	TradeParty <TradPty>	[0..1]	±		201
	FundIdentification <Fndld>	[0..*]			201
	FundIdentification <Fndld>	[1..1]	±		202
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		202
	CustodianIdentification <Ctdnld>	[0..1]	±		202
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			202
	SubmittingParty <SubmitgPty>	[1..1]	±		203
	TradeParty <TradPty>	[0..1]	±		203
	FundIdentification <Fndld>	[0..*]			203
	FundIdentification <Fndld>	[1..1]	±		204
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		204
	CustodianIdentification <Ctdnld>	[0..1]	±		204
	AgreedRate <AgrdRate>	[0..1]			204
	ExchangeRate <XchgRate>	[1..1]	Rate		205

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	205
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	205
	NonDeliverableForwardConditions <NDFConds>	[0..1]			206
	OpeningIndicator <OpngInd>	[1..1]	Indicator		206
	OpeningFixingConditions <OpngFgxConds>	[1..1]			206
{Or	OpeningConditions <OpngConds>	[1..1]			207
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	207
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	208
	RateSource <RateSrc>	[1..1]	Text		208
	Time <Tm>	[0..1]	Text		208
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	208
	LocationCode <LctnCd>	[0..1]	Text		209
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		209
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			209
	DeliveryAgent <DlvryAgt>	[0..1]	±		209
	Intermediary <Intrmy>	[0..1]	±		210
	ReceivingAgent <RcvgAgt>	[1..1]	±		210
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		210
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			210
	DeliveryAgent <DlvryAgt>	[0..1]	±		211
	Intermediary <Intrmy>	[0..1]	±		211
	ReceivingAgent <RcvgAgt>	[1..1]	±		211
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		212
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			212
	BlockIndicator <BlckInd>	[0..1]	Indicator		213
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		213
	DealingMethod <DealgMtd>	[0..1]	CodeSet		214
	BrokerIdentification <Brkrld>	[0..1]	±		214
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		214
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	214

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		215
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		215
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		215
	ContactInformation <CtctInf>	[0..1]	±		215
	AgreementDetails <AgrmtDtls>	[0..1]			216
	AgreementCode <AgrmtCd>	[1..1]	Text		216
	Date <Dt>	[0..1]	Date		216
	Version <Vrsn>	[0..1]	Text		216
	DefinitionsYear <DefYr>	[0..1]	Year		216
	BrokersReference <BrkrsRef>	[0..1]	Text		217
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	217
	CalculationAgent <ClctnAgt>	[0..1]			217
{Or	Code <Cd>	[1..1]	CodeSet		217
Or}	Proprietary <Prtry>	[1..1]	Text		217
	TradeAmounts <TradAmts>	[1..1]			218
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			218
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	218
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	219
	Identifier <Idr>	[0..1]	IdentifierSet		219
	Unit <Unit>	[1..1]	Quantity		219
	Description <Desc>	[0..1]	Text		220
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			220
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	220
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	220
	Identifier <Idr>	[0..1]	IdentifierSet		221
	Unit <Unit>	[1..1]	Quantity		221
	Description <Desc>	[0..1]	Text		221
	SettlementDate <SttlmDt>	[1..1]	Date		221
	RegulatoryReporting <RgltryRptg>	[0..1]			221
	TradingSideTransactionReporting <TradgSdTxBptg>	[0..*]			223
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		224

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingParty <RptgPty>	[0..1]	±		224
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			224
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		225
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		225
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			225
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		225
	ReportingParty <RptgPty>	[0..1]	±		225
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			226
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		226
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		226
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		226
	ClearingBroker <ClrBrkr>	[0..1]	±		227
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		227
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			227
	SideIndicator <SdInd>	[1..1]	CodeSet		228
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		228
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		228
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		228
	ProductIdentifier <Pdctldr>	[0..1]			228
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		229
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		229
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		229
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		229
	ExecutionVenue <ExctnVn>	[0..1]	Text		230
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		230
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		230
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		230
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		230
	CollateralPortfolioIndicator <CollPrtfllnd>	[0..1]	Indicator		231
	CollateralPortfolioCode <CollPrtfICd>	[0..1]	Text		231

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCompressionIndicator <PrtfICmprssnInd>	[0..1]	Indicator		231
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		231
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		232
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		232
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		232
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	233
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		234
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		234
	CommissionsAndFees <ComssnsAndFees>	[0..*]			234
	Type <Tp>	[1..1]			234
{Or	Code <Cd>	[1..1]	CodeSet		235
Or}	Proprietary <Prtry>	[1..1]	Text		237
	AmountOrRate <AmtOrRate>	[1..1]			237
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	238
Or}	Rate <Rate>	[1..1]	Rate		238
	Sign <Sgn>	[0..1]	Indicator		238
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		238
	PostTradeEvent <PstTradEvt>	[0..1]			239
	Type <Tp>	[1..1]			239
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	Text		239
	OriginalReference <OrgnlRef>	[1..1]	Text		240
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		240
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		240
	ProfitOrLoss <PrftOrLoss>	[0..1]			240
	Amount <Amt>	[1..1]	Amount	C1, C5	240
	Sign <Sgn>	[0..1]	Indicator		241
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C6	241
	SupplementaryData <SplmtryData>	[0..*]	±	C14	241

16.3 Constraints

C1 **ActiveCurrency**

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

C2 **ActiveOrHistoricCurrency**

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

C3 **AnyBIC**

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

C4 **Country**

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

C5 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C7 **DescriptionPresenceRule**

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

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

C10 **ISINGuideline**

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

C11 **ISINPresenceRule**

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

C12 **OtherIdentificationPresenceRule**

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

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 SupplementaryDataRule

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

C15 TimeCountryLocationRule

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

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		198
	OriginatorReference <OrgtrRef>	[1..1]	Text		199
	MatchingSystemReference <MtchgSysRef>	[1..1]			199
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		199
Or}	RelatedReference <RltdRef>	[1..1]	Text		199
	CommonReference <CmonRef>	[0..1]	Text		199
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		199
	OperationType <OprTp>	[0..1]	Text		199
	OperationScope <OprScp>	[0..1]	Text		200
	ProductType <PdctTp>	[0..1]	Text		200
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		200
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		200

16.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 392

16.4.1.2 OriginatorReference <OrgtrRef>*Presence:* [1..1]*Definition:* Reference of the present instruction assigned by the party issuing the message. This reference must be unique amongst all messages of same type sent by the same party.*Datatype:* "Max35Text" on page 400**16.4.1.3 MatchingSystemReference <MtchgSysRef>***Presence:* [1..1]*Definition:* Identification of a matching system reference by a choice between a matching system unique identification or the related reference.**MatchingSystemReference <MtchgSysRef>** contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		199
Or}	RelatedReference <RltdRef>	[1..1]	Text		199

16.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>*Presence:* [1..1]*Definition:* Reference to the unique system identification assigned to the trade by the central matching system.*Datatype:* "Max35Text" on page 400**16.4.1.3.2 RelatedReference <RltdRef>***Presence:* [1..1]*Definition:* Refers to the identification of a previous event in the life of a trade which is amended or cancelled.*Datatype:* "Max35Text" on page 400**16.4.1.4 CommonReference <CmonRef>***Presence:* [0..1]*Definition:* Reference common to both parties of the trade.*Datatype:* "Max35Text" on page 400**16.4.1.5 AmendOrCancelReason <AmdOrCclRsn>***Presence:* [0..1]*Definition:* Describes the reason for the cancellation or the amendment.*Datatype:* "Max35Text" on page 400**16.4.1.6 OperationType <OprTp>***Presence:* [0..1]

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

Datatype: "Max4Text" on page 400

16.4.1.7 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 400

16.4.1.8 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

16.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 396

16.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

16.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		201
	TradeParty <TradPty>	[0..1]	±		201
	FundIdentification <Fndld>	[0..*]			201
	FundIdentification <Fndld>	[1..1]	±		202
	AccountIdentificationWithCustodian <AcctldWthCtdn>	[0..1]	Text		202
	CustodianIdentification <Ctdnld>	[0..1]	±		202

16.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

16.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <Ptyld>	[1..1]	±	C11	367

16.4.2.3 FundIdentification <Fndld>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		202
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		202
	CustodianIdentification <CtdnId>	[0..1]	±		202

16.4.2.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		369

16.4.2.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

16.4.2.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		203
	TradeParty <TradPty>	[0..1]	±		203
	FundIdentification <FndId>	[0..*]			203
	FundIdentification <FndId>	[1..1]	±		204
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		204
	CustodianIdentification <CtdnId>	[0..1]	±		204

16.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		204
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		204
	CustodianIdentification <CtdnId>	[0..1]	±		204

16.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		369

16.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 400

16.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

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

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.4 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		205
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	205
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	205

16.4.4.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 395

16.4.4.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

16.4.4.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

16.4.5 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		206
	OpeningFixingConditions <OpngFxdgConds>	[1..1]			206
{Or	OpeningConditions <OpngConds>	[1..1]			207
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	207
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	208
	RateSource <RateSrc>	[1..1]	Text		208
	Time <Tm>	[0..1]	Text		208
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	208
	LocationCode <LctnCd>	[0..1]	Text		209
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		209

16.4.5.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

16.4.5.2 OpeningFixingConditions <OpngFxdgConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFvgConds> contains one of the following
NDFOpeningFixing1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			207
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	207
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	208
	RateSource <RateSrc>	[1..1]	Text		208
	Time <Tm>	[0..1]	Text		208
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	208
	LocationCode <LctnCd>	[0..1]	Text		209
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		209

16.4.5.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	207
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C15	208
	RateSource <RateSrc>	[1..1]	Text		208
	Time <Tm>	[0..1]	Text		208
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	208
	LocationCode <LctnCd>	[0..1]	Text		209

16.4.5.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

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

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

16.4.5.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

16.4.5.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C15 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		208
	Time <Tm>	[0..1]	Text		208
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	208
	LocationCode <LctnCd>	[0..1]	Text		209

Constraints

- **TimeCountryLocationRule**

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

16.4.5.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 401

16.4.5.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 396

16.4.5.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

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

16.4.5.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 396

16.4.5.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 400

16.4.6 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		209
	Intermediary <Intrmy>	[0..1]	±		210
	ReceivingAgent <RcvgAgt>	[1..1]	±		210
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		210

16.4.6.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.6.2 Intermediary <Intrmy>*Presence:* [0..1]*Definition:* Party, within the settlement chain, between the delivery and receiving agents.**Intermediary <Intrmy>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.6.3 ReceivingAgent <RcvgAgt>*Presence:* [1..1]*Definition:* Financial institution where the payee will receive the funds.**ReceivingAgent <RcvgAgt>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.6.4 BeneficiaryInstitution <BnfcryInstn>*Presence:* [0..1]*Definition:* Ultimate institution that will receive the funds when different from the trading or counterparty side.**BeneficiaryInstitution <BnfcryInstn>** contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		211
	Intermediary <Intrmy>	[0..1]	±		211
	ReceivingAgent <RcvgAgt>	[1..1]	±		211
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		212

16.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.8 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		213
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		213
	DealingMethod <DealgMtd>	[0..1]	CodeSet		214
	BrokerIdentification <BrkrId>	[0..1]	±		214
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		214
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	214
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		215
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		215
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		215
	ContactInformation <CtctInf>	[0..1]	±		215
	AgreementDetails <AgrmtDtls>	[0..1]			216
	AgreementCode <AgrmtCd>	[1..1]	Text		216
	Date <Dt>	[0..1]	Date		216
	Version <Vrsn>	[0..1]	Text		216
	DefinitionsYear <DefnYr>	[0..1]	Year		216
	BrokersReference <BrkrsRef>	[0..1]	Text		217
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	217
	CalculationAgent <ClctnAgt>	[0..1]			217
{Or	Code <Cd>	[1..1]	CodeSet		217
Or}	Proprietary <Prtry>	[1..1]	Text		217

16.4.8.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

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

16.4.8.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 400

16.4.8.3 DealingMethod <DealgMtd>*Presence:* [0..1]*Definition:* Method used by the trading parties to negotiate and/or execute a deal.*Datatype:* "Trading1MethodCode" on page 391

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

16.4.8.4 BrokerIdentification <BrkrId>*Presence:* [0..1]*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.8.5 CounterpartyReference <CtrPtyRef>*Presence:* [0..1]*Definition:* Counterparty's reference for the trade.*Datatype:* "Max35Text" on page 400**16.4.8.6 BrokersCommission <BrkrsComssn>***Presence:* [0..1]*Definition:* Brokerage fee for a broker confirmation.*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.8.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 399

16.4.8.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.8.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.8.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		361
	FaxNumber <FaxNb>	[0..1]	Text		361
	TelephoneNumber <TelNb>	[0..1]	Text		361
	EmailAddress <EmailAdr>	[0..1]	Text		361

16.4.8.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		216
	Date <Dt>	[0..1]	Date		216
	Version <Vrsn>	[0..1]	Text		216

16.4.8.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "[Max6AlphaText](#)" on page 400

16.4.8.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 392

16.4.8.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 396

16.4.8.12 DefinitionsYear <DefsyYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 402

16.4.8.13 BrokersReference <BrkrsRef>*Presence:* [0..1]*Definition:* Specifies a reference applied to the trade instruction by a broker.*Datatype:* "Max35Text" on page 400**16.4.8.14 PaymentClearingCentre <PmtClrCentr>***Presence:* [0..1]*Definition:* Specifies the place of clearing for offshore currency trades.

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

Impacted by: C4 "Country"*Datatype:* "CountryCode" on page 384**Constraints**

- **Country**

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

16.4.8.15 CalculationAgent <ClctnAgt>*Presence:* [0..1]*Definition:* Specifies the party that will act as calculation agent for a cash-settled trade.**CalculationAgent <ClctnAgt>** contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		217
Or}	Proprietary <Prtry>	[1..1]	Text		217

16.4.8.15.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, as published in an external calculation agent code set.*Datatype:* "ExternalCalculationAgent1Code" on page 385**16.4.8.15.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the party that will act as calculation agent, in a free-text form.*Datatype:* "Max35Text" on page 400

16.4.9 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			218
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	218
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	219
	Identifier <Idr>	[0..1]	IdentifierSet		219
	Unit <Unit>	[1..1]	Quantity		219
	Description <Desc>	[0..1]	Text		220
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			220
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	220
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	220
	Identifier <Idr>	[0..1]	IdentifierSet		221
	Unit <Unit>	[1..1]	Quantity		221
	Description <Desc>	[0..1]	Text		221
	SettlementDate <SttlmDt>	[1..1]	Date		221

16.4.9.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	218
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	219
	Identifier <Idr>	[0..1]	IdentifierSet		219
	Unit <Unit>	[1..1]	Quantity		219
	Description <Desc>	[0..1]	Text		220

16.4.9.1.1 Amount <Amt>

Presence: [1..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.9.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

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

Impacted by: C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		219
	Unit <Unit>	[1..1]	Quantity		219
	Description <Desc>	[0..1]	Text		220

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

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

16.4.9.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

16.4.9.1.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

16.4.9.1.2.3 Description <Desc>*Presence:* [0..1]*Definition:* Provides a description of the digital token identifier.*Datatype:* "Max30Text" on page 399**16.4.9.2 TradingSideSellAmount <TradgSdSellAmt>***Presence:* [1..1]*Definition:* Currency and amount sold in a foreign exchange trade.**TradingSideSellAmount <TradgSdSellAmt>** contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C6	220
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	220
	Identifier <Idr>	[0..1]	IdentifierSet		221
	Unit <Unit>	[1..1]	Quantity		221
	Description <Desc>	[0..1]	Text		221

16.4.9.2.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount specified as an ISO currency (ISO 4217).*Impacted by:* C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 381**Constraints**

- ActiveOrHistoricCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.9.2.2 DigitalTokenAmount <DgtITknAmt>*Presence:* [1..1]*Definition:* Amount specified as a non-ISO currency (ISO 4217).*Impacted by:* C9 "IdentifierOrDescriptionRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		221
	Unit <Unit>	[1..1]	Quantity		221
	Description <Desc>	[0..1]	Text		221

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

16.4.9.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

16.4.9.2.2.2 Unit <Unit>

Presence: [1..1]

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

Datatype: "Max30DecimalNumber" on page 395

16.4.9.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

16.4.9.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 392

16.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			223
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		224
	ReportingParty <RptgPty>	[0..1]	±		224
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			224
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		225
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		225
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			225
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		225
	ReportingParty <RptgPty>	[0..1]	±		225
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			226
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		226
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		226
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		226
	ClearingBroker <ClrBrkr>	[0..1]	±		227
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		227
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			227
	SideIndicator <SdInd>	[1..1]	CodeSet		228
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		228
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		228
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		228
	ProductIdentifier <Pdctldr>	[0..1]			228
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		229
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		229
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		229
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		229
	ExecutionVenue <ExctnVn>	[0..1]	Text		230
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		230
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		230
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		230

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		230
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		231
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		231
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		231
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		231
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		232
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		232
	CommercialOrTreasuryFinancingIndicator <ComrcIORTrsrFincgInd>	[0..1]	Indicator		232
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	233
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		234
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		234
	CommissionsAndFees <ComssnsAndFees>	[0..*]			234
	Type <Tp>	[1..1]			234
{Or	Code <Cd>	[1..1]	CodeSet		235
Or}	Proprietary <Prtry>	[1..1]	Text		237
	AmountOrRate <AmtOrRate>	[1..1]			237
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	238
Or}	Rate <Rate>	[1..1]	Rate		238
	Sign <Sgn>	[0..1]	Indicator		238
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		238

16.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		224
	ReportingParty <RptgPty>	[0..1]	±		224
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			224
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		225
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		225

16.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 400

16.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		225
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		225

16.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 394**16.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 394**16.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		225
	ReportingParty <RptgPty>	[0..1]	±		225
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			226
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		226
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		226

16.4.10.2.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 400**16.4.10.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		226
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		226

16.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "[UTIIIdentifier](#)" on page 394

16.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "[UTIIIdentifier](#)" on page 394

16.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

16.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		228
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		228

16.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 390

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

16.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 400

16.4.10.7 ClearingThresholdIndicator <ClrThrshIdInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 400

16.4.10.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <Pdctldr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		229
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		229

16.4.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 391

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

16.4.10.9.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 397

16.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 383

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

16.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 383

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

16.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 400

16.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

16.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 396

16.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: ["Max10Text"](#) on page 397

16.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 383

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

16.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

16.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
    /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present
Or /Description Must be present

16.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODateTime" on page 392

16.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 401

16.4.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			234
{Or	Code <Cd>	[1..1]	CodeSet		235
Or}	Proprietary <Prtry>	[1..1]	Text		237
	AmountOrRate <AmtOrRate>	[1..1]			237
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	238
Or}	Rate <Rate>	[1..1]	Rate		238
	Sign <Sgn>	[0..1]	Indicator		238

16.4.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		235
Or}	Proprietary <Prtry>	[1..1]	Text		237

16.4.10.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 387

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteil) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

16.4.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**16.4.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C5	238
Or}	Rate <Rate>	[1..1]	Rate		238

16.4.10.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

16.4.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 395

16.4.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

16.4.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 399

16.4.11 PostTradeEvent <PstTradEvt>

Presence: [0..1]

Definition: Information relating to post-trade lifecycle events.

PostTradeEvent <PstTradEvt> contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			239
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	Text		239
	OriginalReference <OrgnlRef>	[1..1]	Text		240
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		240
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		240
	ProfitOrLoss <PrftOrLoss>	[0..1]			240
	Amount <Amt>	[1..1]	Amount	C1, C5	240
	Sign <Sgn>	[0..1]	Indicator		241
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C6	241

16.4.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of post trade event.

Type <Tp> contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		239
Or}	Proprietary <Prtry>	[1..1]	Text		239

16.4.11.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the type of post trade event, as published in an external post trade event code set.

Datatype: "ExternalPostTradeEventType1Code" on page 386

16.4.11.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the type of post trade event, in a free-text form.

Datatype: "Max35Text" on page 400

16.4.11.2 OriginalReference <OrgnlRef>*Presence:* [1..1]*Definition:* Provides the original trade reference.*Datatype:* "Max35Text" on page 400**16.4.11.3 UnderlyingLiabilityReference <UndrlygLblyRef>***Presence:* [0..1]*Definition:* Related underlying liability, for example a commercial trade.*Datatype:* "Max35Text" on page 400**16.4.11.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>***Presence:* [0..1]*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.*Datatype:* "ISODate" on page 392**16.4.11.5 ProfitOrLoss <PrftOrLoss>***Presence:* [0..1]*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	240
	Sign <Sgn>	[0..1]	Indicator		241

16.4.11.5.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of profit or loss.*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

16.4.11.5.2 Sign <Sgn>*Presence:* [0..1]*Definition:* Indicates that the value is positive or negative.*Datatype:* One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 394):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

16.4.11.6 OutstandingSettlementAmount <OutsdngSttlmAmt>*Presence:* [0..1]*Definition:* Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C6 "CurrencyAmount"](#)*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 381**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

16.4.12 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C14 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

17 fxtr.017.001.06 ForeignExchangeTradeStatusAndDetailsNotificationV06

17.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV06 MessageDefinition is composed of 14 MessageBuildingBlocks:

A. StatusDetails

Provides information on the status of a foreign exchange trade in the central system.

B. TradeInformation

General information related to the foreign exchange trade.

C. TradingSideIdentification

Party(ies) on the trading side of the foreign exchange trade.

D. CounterpartySideIdentification

Party(ies) on the counterparty side of the foreign exchange trade.

E. TradeAmounts

Amounts of the foreign exchange trade.

F. AgreedRate

Exchange rate as agreed by the traders.

G. NonDeliverableForwardConditions

Provides the opening and fixing information for an NDF trade.

H. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

I. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

M. PostTradeEvent

Information relating to post-trade lifecycle events.

N. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsAndDtlsNtfctn>	[1..1]		C14, C15	
	StatusDetails <StsDtls>	[1..1]			252
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		252
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		253
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		253
	StatusOriginator <StsOrgtr>	[0..1]	Text		253
	CurrentStatus <CurSts>	[1..1]			253
	StatusCode <StsCd>	[1..1]	±		253
	SubStatusCode <SubStsCd>	[0..1]	Text		253
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		254
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		254
	PreviousStatus <PrvsSts>	[0..1]	±		254
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		254
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		254
	TradeInformation <TradInf>	[1..1]			255
	TradeDate <TradDt>	[1..1]	Date		255
	MessageIdentification <MsgId>	[1..1]	Text		255
	OriginatorReference <OrgtrRef>	[1..1]	Text		255
	CommonReference <CmonRef>	[0..1]	Text		255
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		256
	RelatedReference <RltdRef>	[0..1]	Text		256
	ProductType <PdctTp>	[0..1]	Text		256
	OperationType <OprTp>	[0..1]	Text		256
	OperationScope <OprScp>	[0..1]	Text		256
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		256
	SplitTradeIndicator <SpltTradInd>	[1..1]	Indicator		256
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		257
	TradingSideIdentification <TradgSdld>	[1..1]			257
	SubmittingParty <SubmitgPty>	[1..1]	±		257

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeParty <TradPty>	[0..1]	±		257
	FundIdentification <FndId>	[0..*]			258
	FundIdentification <FndId>	[1..1]	±		258
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		258
	CustodianIdentification <CtdnId>	[0..1]	±		258
	CounterpartySideIdentification <CtrPtySdId>	[1..1]			259
	SubmittingParty <SubmitgPty>	[1..1]	±		259
	TradeParty <TradPty>	[0..1]	±		259
	FundIdentification <FndId>	[0..*]			260
	FundIdentification <FndId>	[1..1]	±		260
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		260
	CustodianIdentification <CtdnId>	[0..1]	±		260
	TradeAmounts <TradAmts>	[1..1]			261
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			261
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	262
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	262
	Identifier <Idr>	[0..1]	IdentifierSet		263
	Unit <Unit>	[1..1]	Quantity		263
	Description <Desc>	[0..1]	Text		263
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			263
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	263
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	264
	Identifier <Idr>	[0..1]	IdentifierSet		264
	Unit <Unit>	[1..1]	Quantity		264
	Description <Desc>	[0..1]	Text		264
	SettlementDate <SttlmDt>	[1..1]	Date		265
	AgreedRate <AgrdRate>	[1..1]			265
	ExchangeRate <XchgRate>	[1..1]	Rate		265
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	265
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	265
	NonDeliverableForwardConditions <NDFCnds>	[0..1]			266

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningConditions <OpngConds>	[1..1]			266
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	267
	ValuationDate <ValtnDt>	[1..1]	Date		267
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	267
	RateSource <RateSrc>	[1..1]	Text		268
	Time <Tm>	[0..1]	Text		268
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	268
	LocationCode <LctnCd>	[0..1]	Text		268
	FixingConditions <FvgConds>	[0..1]			268
	TradeDate <TradDt>	[1..1]	Date		269
	OriginatorReference <OrgtrRef>	[1..1]	Text		269
	CommonReference <CmonRef>	[0..1]	Text		269
	RelatedReference <RltdRef>	[0..1]	Text		269
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	269
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	270
	ExchangeRate <XchgRate>	[1..1]	Rate		270
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			270
	DeliveryAgent <DlvryAgt>	[0..1]	±		271
	Intermediary <Intrmy>	[0..1]	±		271
	ReceivingAgent <RcvgAgt>	[1..1]	±		271
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		272
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			272
	DeliveryAgent <DlvryAgt>	[0..1]	±		272
	Intermediary <Intrmy>	[0..1]	±		273
	ReceivingAgent <RcvgAgt>	[1..1]	±		273
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		273
	GeneralInformation <Gnllnf>	[0..1]			274
	BlockIndicator <BlckInd>	[0..1]	Indicator		275
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		275
	DealingMethod <DealgMtd>	[0..1]	CodeSet		275
	BrokerIdentification <Brkrld>	[0..1]	±		275

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		275
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	276
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		276
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		276
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		276
	ContactInformation <CtctInf>	[0..1]	±		277
	AgreementDetails <AgrmtDtls>	[0..1]			277
	AgreementCode <AgrmtCd>	[1..1]	Text		277
	Date <Dt>	[0..1]	Date		277
	Version <Vrsn>	[0..1]	Text		278
	DefinitionsYear <DefsyYr>	[0..1]	Year		278
	BrokersReference <BrkrsRef>	[0..1]	Text		278
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	278
	CalculationAgent <ClctnAgt>	[0..1]			278
{Or	Code <Cd>	[1..1]	CodeSet		279
Or}	Proprietary <Prtry>	[1..1]	Text		279
	SplitTradeInformation <SpltTradInf>	[0..*]			279
	StatusDetails <StsDtls>	[0..1]			281
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		281
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		281
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		281
	StatusOriginator <StsOrgtr>	[0..1]	Text		282
	CurrentStatus <CurSts>	[1..1]			282
	StatusCode <StsCd>	[1..1]	±		282
	SubStatusCode <SubStsCd>	[0..1]	Text		282
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		282
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		282
	PreviousStatus <PrvsSts>	[0..1]	±		283
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		283
	TradeAmounts <TradAmts>	[1..1]			283
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			284

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	284
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	285
	Identifier <Idr>	[0..1]	IdentifierSet		285
	Unit <Unit>	[1..1]	Quantity		285
	Description <Desc>	[0..1]	Text		285
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			286
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	286
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	286
	Identifier <Idr>	[0..1]	IdentifierSet		287
	Unit <Unit>	[1..1]	Quantity		287
	Description <Desc>	[0..1]	Text		287
	SettlementDate <SttlmDt>	[1..1]	Date		287
	AgreedRate <AgrdRate>	[0..1]			287
	ExchangeRate <XchgRate>	[1..1]	Rate		288
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	288
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	288
	RegulatoryReporting <RgltryRptg>	[0..1]			288
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			291
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		292
	ReportingParty <RptgPty>	[0..1]	±		292
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			292
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		293
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		293
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			293
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		293
	ReportingParty <RptgPty>	[0..1]	±		293
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			294
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		294
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		294
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		294
	ClearingBroker <ClrBrkr>	[0..1]	±		295

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		295
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			295
	SideIndicator <Sdlnd>	[1..1]	CodeSet		296
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		296
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		296
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		296
	ProductIdentifier <Pdctldr>	[0..1]			296
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		297
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		297
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		297
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		297
	ExecutionVenue <ExctnVn>	[0..1]	Text		298
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		298
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		298
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		298
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		298
	CollateralPortfolioIndicator <CollPrflInd>	[0..1]	Indicator		299
	CollateralPortfolioCode <CollPrflCd>	[0..1]	Text		299
	PortfolioCompressionIndicator <PrflCmprssnInd>	[0..1]	Indicator		299
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		299
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		300
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		300
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		300
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C7, C8, C10, C11, C12	301
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		302
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		302
	CommissionsAndFees <ComssnsAndFees>	[0..*]			302
	Type <Tp>	[1..1]			302
{Or	Code <Cd>	[1..1]	CodeSet		303

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	Text		305
	AmountOrRate <AmtOrRate>	[1..1]			305
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	306
Or}	Rate <Rate>	[1..1]	Rate		306
	Sign <Sgn>	[0..1]	Indicator		306
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		306
	PostTradeEvent <PstTradEvt>	[0..1]			307
	Type <Tp>	[1..1]			307
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	Text		307
	OriginalReference <OrgnlRef>	[1..1]	Text		308
	UnderlyingLiabilityReference <UndrlygLblyRef>	[0..1]	Text		308
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		308
	ProfitOrLoss <PrftOrLoss>	[0..1]			308
	Amount <Amt>	[1..1]	Amount	C1, C6	308
	Sign <Sgn>	[0..1]	Indicator		309
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	309
	SupplementaryData <SplmtryData>	[0..*]	±	C16	309

17.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 IdentifierOrDescriptionRule

Identifier must be present or Description must be present.

C10 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C11 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C12 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C13 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C14 SplitTradeFalsePresenceRule

If TradeInformation\SplitTradeIndicator is NO ('false'), the SplitTradeInformation is not allowed.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'false'

Following Must be True

/SplitTradeInformation[*] Must be absent

This constraint is defined at the MessageDefinition level.

C15 SplitTradeTruePresenceRule

If TradeInformation\SplitTradeIndicator is YES ('true'), the SplitTradeInformation must be present.

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'true'

Following Must be True

/SplitTradeInformation[*] Must be present

This constraint is defined at the MessageDefinition level.

C16 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C17 TimeCountryLocationRule

Time, Country and Location must be present together or not present at all.

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 StatusDetails <StsDtls>

Presence: [1..1]

Definition: Provides information on the status of a foreign exchange trade in the central system.

StatusDetails <StsDtls> contains the following **TradeData14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		252
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		253
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		253
	StatusOriginator <StsOrgtr>	[0..1]	Text		253
	CurrentStatus <CurSts>	[1..1]			253
	StatusCode <StsCd>	[1..1]	±		253
	SubStatusCode <SubStsCd>	[0..1]	Text		253
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		254
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		254
	PreviousStatus <PrvsSts>	[0..1]	±		254
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		254
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		254

17.4.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 400

17.4.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>*Presence:* [0..1]*Definition:* Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.*Datatype:* "Max35Text" on page 400**17.4.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>***Presence:* [0..1]*Definition:* Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.*Datatype:* "Max35Text" on page 400**17.4.1.4 StatusOriginator <StsOrgtr>***Presence:* [0..1]*Definition:* Party that assigned the status to the trade.*Datatype:* "Max35Text" on page 400**17.4.1.5 CurrentStatus <CurSts>***Presence:* [1..1]*Definition:* Specifies the new status of the trade.**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		253
	SubStatusCode <SubStsCd>	[0..1]	Text		253

17.4.1.5.1 StatusCode <StsCd>*Presence:* [1..1]*Definition:* Status expressed as a code.**StatusCode <StsCd>** contains one of the following elements (see "Status27Choice" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		379
Or}	Proprietary <Prtry>	[1..1]	Text		379

17.4.1.5.2 SubStatusCode <SubStsCd>*Presence:* [0..1]*Definition:* Sub status expressed as a code.*Datatype:* "Exact4AlphaNumericText" on page 396

17.4.1.6 CurrentStatusSubType <CurStsSubTp>*Presence:* [0..1]*Definition:* Additional information about the current status of the trade.*Datatype:* "StatusSubType2Code" on page 390

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.1.7 CurrentStatusDateTime <CurStsDtTm>*Presence:* [0..1]*Definition:* Specifies the date and time at which the current status was assigned.*Datatype:* "ISODatetime" on page 392**17.4.1.8 PreviousStatus <PrvsSts>***Presence:* [0..1]*Definition:* Specifies the previous status of the trade.**PreviousStatus <PrvsSts>** contains one of the following elements (see "Status28Choice" on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		378
Or}	Proprietary <Prtry>	[1..1]	Text		378

17.4.1.9 AllegedTrade <AllgdTrad>*Presence:* [0..1]*Definition:* Specifies whether a trade is alleged or not.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.1.10 PreviousStatusSubType <PrvsStsSubTp>*Presence:* [0..1]*Definition:* Additional information on the previous status of a trade in a central system.*Datatype:* "StatusSubType2Code" on page 390

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.2 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the foreign exchange trade.

TradeInformation <TradInf> contains the following **TradeAgreement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		255
	MessageIdentification <MsgId>	[1..1]	Text		255
	OriginatorReference <OrgtrRef>	[1..1]	Text		255
	CommonReference <CmonRef>	[0..1]	Text		255
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		256
	RelatedReference <RltdRef>	[0..1]	Text		256
	ProductType <PdctTp>	[0..1]	Text		256
	OperationType <OprTp>	[0..1]	Text		256
	OperationScope <OprScp>	[0..1]	Text		256
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		256
	SplitTradeIndicator <SpltTradInd>	[1..1]	Indicator		256
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		257

17.4.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed on the trade.

Datatype: "ISODate" on page 392

17.4.2.2 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 400

17.4.2.3 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 400

17.4.2.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 400

17.4.2.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Specifies the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 400

17.4.2.6 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 400

17.4.2.7 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported.

Datatype: "Max35Text" on page 400

17.4.2.8 OperationType <OprTp>

Presence: [0..1]

Definition: Specifies the type of underlying transaction, for example cancellation (CANC).

Datatype: "Max4Text" on page 400

17.4.2.9 OperationScope <OprScp>

Presence: [0..1]

Definition: Specifies the business role between the submitter and the trade party, for example, agent (AGNT).

Datatype: "Max4Text" on page 400

17.4.2.10 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 396

17.4.2.11 SplitTradeIndicator <SpltTradInd>

Presence: [1..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.2.12 PaymentVersusPaymentIndicator <PmtVrssPmtInd>*Presence:* [0..1]

Definition: Specifies if the FX transaction is PVP settlement. Payment versus payment (PvP) settlement arrangement allows for two currencies in a foreign exchange (FX) contract to exchange simultaneously on a central settlement platform to eliminate the settlement risk. To apply PvP, the two parties in the FX contract need to have a pre-agreement with the central settlement platform, for example, USD/MYR FX deals require both parties to have an agreement to settle via HK Interbank Clearing Ltd settlement platform.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.3 TradingSideIdentification <TradgSdId>*Presence:* [1..1]

Definition: Party(ies) on the trading side of the foreign exchange trade.

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		257
	TradeParty <TradPty>	[0..1]	±		257
	FundIdentification <FndId>	[0..*]			258
	FundIdentification <FndId>	[1..1]	±		258
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		258
	CustodianIdentification <CtdnId>	[0..1]	±		258

17.4.3.1 SubmittingParty <SubmitgPty>*Presence:* [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.3.2 TradeParty <TradPty>*Presence:* [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.3.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		258
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		258
	CustodianIdentification <CtdnId>	[0..1]	±		258

17.4.3.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "PartyIdentification60" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		369

17.4.3.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "Max35Text" on page 400

17.4.3.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.4 CounterpartySidIdentification <CtrPtySdId>

Presence: [1..1]

Definition: Party(ies) on the counterparty side of the foreign exchange trade.

CounterpartySidIdentification <CtrPtySdId> contains the following **TradePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		259
	TradeParty <TradPty>	[0..1]	±		259
	FundIdentification <FndId>	[0..*]			260
	FundIdentification <FndId>	[1..1]	±		260
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		260
	CustodianIdentification <CtdnId>	[0..1]	±		260

17.4.4.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

Definition: Party that submits the foreign exchange trade to the matching system or to the settlement system or to the counterparty.

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.4.2 TradeParty <TradPty>

Presence: [0..1]

Definition: Party that originated the foreign exchange trade. This party may be the same as the submitting party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.4.3 FundIdentification <FndId>

Presence: [0..*]

Definition: Identifies the fund that is one of the parties in the foreign exchange trade.

FundIdentification <FndId> contains the following **FundIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		260
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		260
	CustodianIdentification <CtdnId>	[0..1]	±		260

17.4.4.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see "[PartyIdentification60](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		369

17.4.4.3.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: "[Max35Text](#)" on page 400

17.4.4.3.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.5 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			261
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	262
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	262
	Identifier <Idr>	[0..1]	IdentifierSet		263
	Unit <Unit>	[1..1]	Quantity		263
	Description <Desc>	[0..1]	Text		263
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			263
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	263
Or}	DigitalTokenAmount <DgtITknAmt>	[1..1]		C9	264
	Identifier <Idr>	[0..1]	IdentifierSet		264
	Unit <Unit>	[1..1]	Quantity		264
	Description <Desc>	[0..1]	Text		264
	SettlementDate <SttlmDt>	[1..1]	Date		265

17.4.5.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	262
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	262
	Identifier <Idr>	[0..1]	IdentifierSet		263
	Unit <Unit>	[1..1]	Quantity		263
	Description <Desc>	[0..1]	Text		263

17.4.5.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.5.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		263
	Unit <Unit>	[1..1]	Quantity		263
	Description <Desc>	[0..1]	Text		263

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

17.4.5.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

17.4.5.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 395

17.4.5.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

17.4.5.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	263
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	264
	Identifier <Idr>	[0..1]	IdentifierSet		264
	Unit <Unit>	[1..1]	Quantity		264
	Description <Desc>	[0..1]	Text		264

17.4.5.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.5.2.2 DigitalTokenAmount <DgtITknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtITknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		264
	Unit <Unit>	[1..1]	Quantity		264
	Description <Desc>	[0..1]	Text		264

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True
 /Identifier Must be present
 Or /Description Must be present

17.4.5.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

17.4.5.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 395

17.4.5.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

17.4.5.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 392

17.4.6 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		265
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	265
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	265

17.4.6.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 395

17.4.6.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

17.4.6.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

*Impacted by: C1 "ActiveCurrency"**Datatype: "ActiveCurrencyCode" on page 382***Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

17.4.7 NonDeliverableForwardConditions <NDFConds>

*Presence: [0..1]**Definition: Provides the opening and fixing information for an NDF trade.*

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningConditions <OpngConds>	[1..1]			266
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	267
	ValuationDate <ValtnDt>	[1..1]	Date		267
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	267
	RateSource <RateSrc>	[1..1]	Text		268
	Time <Tm>	[0..1]	Text		268
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	268
	LocationCode <LctnCd>	[0..1]	Text		268
	FixingConditions <FxmConds>	[0..1]			268
	TradeDate <TradDt>	[1..1]	Date		269
	OriginatorReference <OrgtrRef>	[1..1]	Text		269
	CommonReference <CmonRef>	[0..1]	Text		269
	RelatedReference <RltdRef>	[0..1]	Text		269
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	269
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	270
	ExchangeRate <XchgRate>	[1..1]	Rate		270

17.4.7.1 OpeningConditions <OpngConds>

*Presence: [1..1]**Definition: Provides the opening information associated with an NDF trade.*

OpeningConditions <OpngConds> contains the following **OpeningConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	267
	ValuationDate <ValtnDt>	[1..1]	Date		267
	SettlementRateSource <SttlmRateSrc>	[1..2]		C17	267
	RateSource <RateSrc>	[1..1]	Text		268
	Time <Tm>	[0..1]	Text		268
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	268
	LocationCode <LctnCd>	[0..1]	Text		268

17.4.7.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

Definition: Specifies the settlement currency of the non deliverable trade.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

17.4.7.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Specifies the valuation date for a non deliverable trade.

Datatype: "ISODate" on page 392

17.4.7.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

Definition: Specifies the rate source associated with the non deliverable trade.

Impacted by: C17 "TimeCountryLocationRule"

SettlementRateSource <SttlmRateSrc> contains the following **SettlementRateSource1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		268
	Time <Tm>	[0..1]	Text		268
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	268
	LocationCode <LctnCd>	[0..1]	Text		268

Constraints

- **TimeCountryLocationRule**

Time, Country and Location must be present together or not present at all.

17.4.7.1.3.1 RateSource <RateSrc>

Presence: [1..1]

Definition: Specifies the rate source for the non deliverable trade.

Datatype: "RateSourceText" on page 401

17.4.7.1.3.2 Time <Tm>

Presence: [0..1]

Definition: Specifies the time "HHMM" associated with the rate source.

Datatype: "Exact4NumericText" on page 396

17.4.7.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Specifies the country code for the quoted rate source.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

17.4.7.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 396

17.4.7.2 FixingConditions <FxxGConds>

Presence: [0..1]

Definition: Provides the additional information for an NDF as supplied on a fixing instruction.

FixingConditions <FxgConds> contains the following **FixingConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		269
	OriginatorReference <OrgtrRef>	[1..1]	Text		269
	CommonReference <CmonRef>	[0..1]	Text		269
	RelatedReference <RltdRef>	[0..1]	Text		269
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	269
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	270
	ExchangeRate <XchgRate>	[1..1]	Rate		270

17.4.7.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: The date on which the trade was executed.

Datatype: "ISODate" on page 392

17.4.7.2.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 400

17.4.7.2.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 400

17.4.7.2.4 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 400

17.4.7.2.5 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.7.2.6 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.7.2.7 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 395

**17.4.8 TradingSideSettlementInstructions
<TradgSdSttlmInstrs>**

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the trading side.

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following
SettlementParties120 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		271
	Intermediary <Intrmy>	[0..1]	±		271
	ReceivingAgent <RcvgAgt>	[1..1]	±		271
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		272

17.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.9 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		272
	Intermediary <Intrmy>	[0..1]	±		273
	ReceivingAgent <RcvgAgt>	[1..1]	±		273
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		273

17.4.9.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.9.2 Intermediary <Intrmy>

Presence: [0..1]

Definition: Party, within the settlement chain, between the delivery and receiving agents.

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.9.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

Definition: Financial institution where the payee will receive the funds.

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.9.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

Definition: Ultimate institution that will receive the funds when different from the trading or counterparty side.

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.10 GeneralInformation <Gnllnf>

Presence: [0..1]

Definition: Additional Information about the foreign exchange trade.

GeneralInformation <Gnllnf> contains the following **GeneralInformation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BckInd>	[0..1]	Indicator		275
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		275
	DealingMethod <DealgMtd>	[0..1]	CodeSet		275
	BrokerIdentification <Brkrld>	[0..1]	±		275
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		275
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	276
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		276
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		276
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		276
	ContactInformation <CtctInf>	[0..1]	±		277
	AgreementDetails <AgrmtDtls>	[0..1]			277
	AgreementCode <AgrmtCd>	[1..1]	Text		277
	Date <Dt>	[0..1]	Date		277
	Version <Vrsn>	[0..1]	Text		278
	DefinitionsYear <DefsyYr>	[0..1]	Year		278
	BrokersReference <BrkrsRef>	[0..1]	Text		278
	PaymentClearingCentre <PmtClrCentr>	[0..1]	CodeSet	C4	278
	CalculationAgent <ClctnAgt>	[0..1]			278
{Or	Code <Cd>	[1..1]	CodeSet		279
Or}	Proprietary <Prtry>	[1..1]	Text		279

17.4.10.1 BlockIndicator <BlckInd>*Presence:* [0..1]*Definition:* Indicates whether the trade is a block or single trade.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.10.2 RelatedTradeReference <RltdTradRef>*Presence:* [0..1]*Definition:* Reference to a preceding transaction, for example, an option or swap.*Datatype:* "Max35Text" on page 400**17.4.10.3 DealingMethod <DealgMtd>***Presence:* [0..1]*Definition:* Method used by the trading parties to negotiate and/or execute a deal.*Datatype:* "Trading1MethodCode" on page 391

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

17.4.10.4 BrokerIdentification <BrkrId>*Presence:* [0..1]*Definition:* Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.**BrokerIdentification <BrkrId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.10.5 CounterpartyReference <CtrPtyRef>*Presence:* [0..1]*Definition:* Counterparty's reference for the trade.*Datatype:* "Max35Text" on page 400

17.4.10.6 BrokersCommission <BrkrsComssn>*Presence:* [0..1]*Definition:* Brokerage fee for a broker confirmation.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.10.7 SenderToReceiverInformation <SndrToRcvrInf>*Presence:* [0..1]*Definition:* Specifies additional information for the receiver and applies to the whole message.*Datatype:* "Max210Text" on page 399**17.4.10.8 DealingBranchTradingSide <DealgBrnchTradgSd>***Presence:* [0..1]*Definition:* Specifies the branch at the trading side with which the deal was done.

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.10.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>*Presence:* [0..1]*Definition:* Specifies the branch at the counterparty side with which the deal was done.

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.10.10 ContactInformation <CtctInf>

Presence: [0..1]

Definition: Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.

ContactInformation <CtctInf> contains the following elements (see "ContactInformation1" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		361
	FaxNumber <FaxNb>	[0..1]	Text		361
	TelephoneNumber <TelNb>	[0..1]	Text		361
	EmailAddress <EmailAdr>	[0..1]	Text		361

17.4.10.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

Definition: Specifies the type, date and version of the agreement used in a trade.

AgreementDetails <AgrmtDtls> contains the following **AgreementConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		277
	Date <Dt>	[0..1]	Date		277
	Version <Vrsn>	[0..1]	Text		278

17.4.10.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement.

Datatype: "Max6AlphaText" on page 400

17.4.10.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 392

17.4.10.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 396

17.4.10.12 DefinitionsYear <DefsyYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 402

17.4.10.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 400

17.4.10.14 PaymentClearingCentre <PmtClrCentr>

Presence: [0..1]

Definition: Specifies the place of clearing for offshore currency trades.

Usage: Used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

17.4.10.15 CalculationAgent <ClctnAgt>

Presence: [0..1]

Definition: Specifies the party that will act as calculation agent for a cash-settled trade.

CalculationAgent <ClctnAgt> contains one of the following **CalculationAgent1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		279
Or}	Proprietary <Prtry>	[1..1]	Text		279

17.4.10.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, as published in an external calculation agent code set.

Datatype: "ExternalCalculationAgent1Code" on page 385

17.4.10.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the party that will act as calculation agent, in a free-text form.

Datatype: "Max35Text" on page 400

17.4.11 SplitTradeInformation <SpltTradInf>

Presence: [0..*]

Definition: Details of the split trade.

SplitTradeInformation <SpltTradInf> contains the following **SplitTradeDetails5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDetails <StsDtls>	[0..1]			281
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		281
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		281
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		281
	StatusOriginator <StsOrgtr>	[0..1]	Text		282
	CurrentStatus <CurSts>	[1..1]			282
	StatusCode <StsCd>	[1..1]	±		282
	SubStatusCode <SubStsCd>	[0..1]	Text		282
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		282
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		282
	PreviousStatus <PrvsSts>	[0..1]	±		283
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		283
	TradeAmounts <TradAmts>	[1..1]			283
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			284
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	284
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	285
	Identifier <Idr>	[0..1]	IdentifierSet		285
	Unit <Unit>	[1..1]	Quantity		285
	Description <Desc>	[0..1]	Text		285
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			286
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	286
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	286
	Identifier <Idr>	[0..1]	IdentifierSet		287
	Unit <Unit>	[1..1]	Quantity		287
	Description <Desc>	[0..1]	Text		287
	SettlementDate <SttlmDt>	[1..1]	Date		287
	AgreedRate <AgrdRate>	[0..1]			287
	ExchangeRate <XchgRate>	[1..1]	Rate		288
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	288

17.4.11.1 StatusDetails <StsDtls>

Presence: [0..1]

Definition: Provides information on the status of a foreign exchange trade in the system.

StatusDetails <StsDtls> contains the following **TradeData16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		281
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		281
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		281
	StatusOriginator <StsOrgtr>	[0..1]	Text		282
	CurrentStatus <CurSts>	[1..1]			282
	StatusCode <StsCd>	[1..1]	±		282
	SubStatusCode <SubStsCd>	[0..1]	Text		282
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		282
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		282
	PreviousStatus <PrvsSts>	[0..1]	±		283
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		283

17.4.11.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 400

17.4.11.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 400

17.4.11.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: ["Max35Text" on page 400](#)

17.4.11.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: ["Max35Text" on page 400](#)

17.4.11.1.5 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		282
	SubStatusCode <SubStsCd>	[0..1]	Text		282

17.4.11.1.5.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see ["Status27Choice" on page 379](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		379
Or}	Proprietary <Prtry>	[1..1]	Text		379

17.4.11.1.5.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: ["Exact4AlphaNumericText" on page 396](#)

17.4.11.1.6 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information on the current status of a trade in a central system.

Datatype: ["StatusSubType2Code" on page 390](#)

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.1.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned.

Datatype: "ISODateTime" on page 392

17.4.11.1.8 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		378
Or}	Proprietary <Prtry>	[1..1]	Text		378

17.4.11.1.9 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 390

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

17.4.11.2 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]			284
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	284
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	285
	Identifier <Idr>	[0..1]	IdentifierSet		285
	Unit <Unit>	[1..1]	Quantity		285
	Description <Desc>	[0..1]	Text		285
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]			286
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	286
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	286
	Identifier <Idr>	[0..1]	IdentifierSet		287
	Unit <Unit>	[1..1]	Quantity		287
	Description <Desc>	[0..1]	Text		287
	SettlementDate <SttlmDt>	[1..1]	Date		287

17.4.11.2.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

Definition: Currency and amount bought in a foreign exchange trade.

TradingSideBuyAmount <TradgSdBuyAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	284
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	285
	Identifier <Idr>	[0..1]	IdentifierSet		285
	Unit <Unit>	[1..1]	Quantity		285
	Description <Desc>	[0..1]	Text		285

17.4.11.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.11.2.1.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		285
	Unit <Unit>	[1..1]	Quantity		285
	Description <Desc>	[0..1]	Text		285

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

```
Following Must be True
/Identifier Must be present
Or      /Description Must be present
```

17.4.11.2.1.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

17.4.11.2.1.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 395

17.4.11.2.1.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

17.4.11.2.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

Definition: Currency and amount sold in a foreign exchange trade.

TradingSideSellAmount <TradgSdSellAmt> contains one of the following **CurrencyOrDigitalTokenAmount2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C2, C5	286
Or}	DigitalTokenAmount <DgtlTknAmt>	[1..1]		C9	286
	Identifier <Idr>	[0..1]	IdentifierSet		287
	Unit <Unit>	[1..1]	Quantity		287
	Description <Desc>	[0..1]	Text		287

17.4.11.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount specified as an ISO currency (ISO 4217).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.11.2.2.2 DigitalTokenAmount <DgtlTknAmt>

Presence: [1..1]

Definition: Amount specified as a non-ISO currency (ISO 4217).

Impacted by: C9 "IdentifierOrDescriptionRule"

DigitalTokenAmount <DgtlTknAmt> contains the following **DigitalTokenAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identifier <Idr>	[0..1]	IdentifierSet		287
	Unit <Unit>	[1..1]	Quantity		287
	Description <Desc>	[0..1]	Text		287

Constraints

- **IdentifierOrDescriptionRule**

Identifier must be present or Description must be present.

Following Must be True

/Identifier Must be present

Or /Description Must be present

17.4.11.2.2.2.1 Identifier <Idr>

Presence: [0..1]

Definition: Specifies the digital token identifier (DTI).

Datatype: "DTI2024Identifier" on page 393

17.4.11.2.2.2.2 Unit <Unit>

Presence: [1..1]

Definition: Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

Datatype: "Max30DecimalNumber" on page 395

17.4.11.2.2.2.3 Description <Desc>

Presence: [0..1]

Definition: Provides a description of the digital token identifier.

Datatype: "Max30Text" on page 399

17.4.11.2.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the trade is settled, for example, the amounts are due.

Datatype: "ISODate" on page 392

17.4.11.3 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

AgreedRate <AgrdRate> contains the following **AgreedRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		288
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	288
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	288

17.4.11.3.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 395

17.4.11.3.2 UnitCurrency <UnitCcy>

Presence: [0..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

17.4.11.3.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

17.4.12 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			291
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		292
	ReportingParty <RptgPty>	[0..1]	±		292
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			292
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		293
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		293
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			293
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		293
	ReportingParty <RptgPty>	[0..1]	±		293
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			294
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		294
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		294
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		294
	ClearingBroker <ClrBrkr>	[0..1]	±		295
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		295
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			295
	SideIndicator <SdInd>	[1..1]	CodeSet		296
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		296
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		296
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		296
	ProductIdentifier <Pdctldr>	[0..1]			296
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		297
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		297
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		297
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		297
	ExecutionVenue <ExctnVn>	[0..1]	Text		298
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		298
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		298
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		298
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		299
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		299
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		299
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		299
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		300
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		300
	CommercialOrTreasuryFinancingIndicator <ComrcIORTrsrFincgInd>	[0..1]	Indicator		300
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C10, C11, C12	301
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		302
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		302
	CommissionsAndFees <ComssnsAndFees>	[0..*]			302
	Type <Tp>	[1..1]			302
{Or	Code <Cd>	[1..1]	CodeSet		303
Or}	Proprietary <Prtry>	[1..1]	Text		305
	AmountOrRate <AmtOrRate>	[1..1]			305
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	306
Or}	Rate <Rate>	[1..1]	Rate		306
	Sign <Sgn>	[0..1]	Indicator		306
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		306

17.4.12.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		292
	ReportingParty <RptgPty>	[0..1]	±		292
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			292
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		293
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		293

17.4.12.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 400

17.4.12.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.12.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		293
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		293

17.4.12.1.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).*Datatype:* "UTIdentifier" on page 394**17.4.12.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]*Definition:* Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).*Datatype:* "UTIdentifier" on page 394**17.4.12.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>***Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Counterparty Side party.**CounterpartySideTransactionReporting <CtrPtySdTxRptg>** contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		293
	ReportingParty <RptgPty>	[0..1]	±		293
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			294
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		294
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		294

17.4.12.2.1 ReportingJurisdiction <RptgJursdctn>*Presence:* [0..1]*Definition:* Specifies the supervisory party to which the trade needs to be reported.*Datatype:* "Max35Text" on page 400**17.4.12.2.2 ReportingParty <RptgPty>***Presence:* [0..1]*Definition:* Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.12.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		294
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		294

17.4.12.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: ["UTIIIdentifier"](#) on page 394

17.4.12.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: ["UTIIIdentifier"](#) on page 394

17.4.12.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.12.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.12.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

17.4.12.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		296
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		296

17.4.12.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 390

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

17.4.12.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 400

17.4.12.7 ClearingThresholdIndicator <ClrThrshIdInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 400

17.4.12.9 ProductIdentifier <PdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product or unique product identifier.

ProductIdentifier <PdctIdr> contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctIdr>	[1..1]	CodeSet		297
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		297

17.4.12.9.1 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [1..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 391

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

17.4.12.9.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Specifies the unique product identifier as an ISO 4914 identifier.

Datatype: "Max12Text" on page 397

17.4.12.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 383

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

17.4.12.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 383

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

17.4.12.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 400

17.4.12.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

17.4.12.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 396

17.4.12.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: ["Max10Text"](#) on page 397

17.4.12.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 383

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

17.4.12.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present
Or /Description Must be present

17.4.12.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 392

17.4.12.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 401

17.4.12.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			302
{Or	Code <Cd>	[1..1]	CodeSet		303
Or}	Proprietary <Prtry>	[1..1]	Text		305
	AmountOrRate <AmtOrRate>	[1..1]			305
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	306
Or}	Rate <Rate>	[1..1]	Rate		306
	Sign <Sgn>	[0..1]	Indicator		306

17.4.12.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		303
Or}	Proprietary <Prtry>	[1..1]	Text		305

17.4.12.27.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies a commission or fee type.*Datatype:* "FXAmountType1Code" on page 387

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteil) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the

CodeName	Name	Definition
		opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.

CodeName	Name	Definition
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

17.4.12.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**17.4.12.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]

Definition: Amount or rate of the commissions and fees.

AmountOrRate <AmtOrRate> contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C6	306
Or}	Rate <Rate>	[1..1]	Rate		306

17.4.12.27.2.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the actual amount.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 380

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.12.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 395

17.4.12.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

17.4.12.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 399

17.4.13 PostTradeEvent <PstTradEvt>

Presence: [0..1]*Definition:* Information relating to post-trade lifecycle events.**PostTradeEvent <PstTradEvt>** contains the following **PostTradeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			307
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	Text		307
	OriginalReference <OrgnlRef>	[1..1]	Text		308
	UnderlyingLiabilityReference <UndrlygLbiltyRef>	[0..1]	Text		308
	ProfitOrLossSettlementDate <PrftOrLossSttlmDt>	[0..1]	Date		308
	ProfitOrLoss <PrftOrLoss>	[0..1]			308
	Amount <Amt>	[1..1]	Amount	C1, C6	308
	Sign <Sgn>	[0..1]	Indicator		309
	OutstandingSettlementAmount <OutsdngSttlmAmt>	[0..1]	Amount	C2, C5	309

17.4.13.1 Type <Tp>

Presence: [1..1]*Definition:* Specifies the type of post trade event.**Type <Tp>** contains one of the following **PostTradeEventType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		307
Or}	Proprietary <Prtry>	[1..1]	Text		307

17.4.13.1.1 Code <Cd>

Presence: [1..1]*Definition:* Specifies the type of post trade event, as published in an external post trade event code set.*Datatype:* "ExternalPostTradeEventType1Code" on page 386

17.4.13.1.2 Proprietary <Prtry>

Presence: [1..1]*Definition:* Specifies the type of post trade event, in a free-text form.*Datatype:* "Max35Text" on page 400

17.4.13.2 OriginalReference <OrgnlRef>*Presence:* [1..1]*Definition:* Provides the original trade reference.*Datatype:* "Max35Text" on page 400**17.4.13.3 UnderlyingLiabilityReference <UndrlygLbiltyRef>***Presence:* [0..1]*Definition:* Related underlying liability, for example a commercial trade.*Datatype:* "Max35Text" on page 400**17.4.13.4 ProfitOrLossSettlementDate <PrftOrLossSttlmDt>***Presence:* [0..1]*Definition:* Date on which any profit or loss arising from the post-trade event will be settled.*Datatype:* "ISODate" on page 392**17.4.13.5 ProfitOrLoss <PrftOrLoss>***Presence:* [0..1]*Definition:* Amount of profit or loss that is to be settled, after any adjustments have taken place.**ProfitOrLoss <PrftOrLoss>** contains the following **ProfitAndLossAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	308
	Sign <Sgn>	[0..1]	Indicator		309

17.4.13.5.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of profit or loss.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.13.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the value is positive or negative.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 394):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

17.4.13.6 OutstandingSettlementAmount <OutsdngSttlmAmt>

Presence: [0..1]

Definition: Amount that remains to be settled, in the specified currency if a trade is partially delivered early or partially unwound.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

17.4.14 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C16 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

18 **fxtr.030.001.06**

ForeignExchangeTradeBulkStatusNotificationV06

18.1 **MessageDefinition Functionality**

Scope

The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.

Outline

The ForeignExchangeTradeBulkStatusNotificationV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. StatusDetails

Information on the status of the trade in the central system.

B. TradeDataReport

Identifies one or more trades for which the status notification is sent and optionally, the linked report.

C. MessagePagination

Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradBlkStsNtfctn>	[1..1]		C12	
	StatusDetails <StsDtls>	[1..1]			314
	MessageIdentification <MsgId>	[1..1]	Text		315
	StatusOriginator <StsOrgtr>	[0..1]	Text		315
	CurrentStatus <CurSts>	[1..1]			315
	StatusCode <StsCd>	[1..1]	±		315
	SubStatusCode <SubStsCd>	[0..1]	Text		316
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		316
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		316
	PreviousStatus <PrvsSts>	[0..1]	±		316
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		316
	ProductType <PdctTp>	[0..1]	Text		317
	SettlementSessionIdentifier <SttImSsnldr>	[0..1]	Text		317
	TradeDataReport <TradDataRpt>	[1..*]			317
	LinkedReportIdentification <LkdRptId>	[0..1]	Text		320
	TradeData <TradData>	[1..*]		C9	320
	OriginatorReference <OrgtrRef>	[0..1]	Text		323
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		323
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		323
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		323
	CurrentSettlementDate <CurSttImDt>	[0..1]	Date		323
	NewSettlementDate <NewSttImDt>	[0..1]	Date		323
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		324
	ProductType <PdctTp>	[0..1]	Text		324
	SettlementSessionIdentifier <SttImSsnldr>	[0..1]	Text		324
	RegulatoryReporting <RgltryRptg>	[0..1]			324
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			326
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		327
	ReportingParty <RptgPty>	[0..1]	±		327

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			327
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			328
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		328
	ReportingParty <RptgPty>	[0..1]	±		328
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			329
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		329
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		329
	ClearingBroker <ClrBrkr>	[0..1]	±		330
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		330
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			330
	SideIndicator <SdInd>	[1..1]	CodeSet		330
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		331
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		331
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		331
	ProductIdentifier <Pdctld>	[0..1]			331
{Or	UnderlyingProductIdentifier <UndrlygPdctld>	[1..1]	CodeSet		331
Or}	UniqueProductIdentifier <UnqPdctld>	[1..1]	Text		332
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		332
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		332
	ExecutionVenue <ExctnVn>	[0..1]	Text		332
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		332
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		333
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		333
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		333
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		333
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		333
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		334

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		334
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		335
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		335
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		335
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	335
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		336
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		336
	CommissionsAndFees <ComssnsAndFees>	[0..*]			336
	Type <Tp>	[1..1]			337
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340
	AmountOrRate <AmtOrRate>	[1..1]			340
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341
	Sign <Sgn>	[0..1]	Indicator		341
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		341
	MessagePagination <MsgPgntn>	[0..1]	±		341
	SupplementaryData <SplmtryData>	[0..*]	±	C13	341

18.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C5 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C6 DescriptionUsageRule

Description must be used alone as the last resort.

C7 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C8 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C9 NewSettlementDateRule

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

C10 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C11 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C12 SettlementSessionIdentifierRule

SettlementSessionIdentifier must only be present in StatusDetails if all of the trades within the bulk status report have been generated from a single settlement session.

This constraint is defined at the MessageDefinition level.

C13 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 StatusDetails <StsDtls>

Presence: [1..1]

Definition: Information on the status of the trade in the central system.

StatusDetails <StsDtls> contains the following **TradeData45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <Msgld>	[1..1]	Text		315
	StatusOriginator <StsOrgtr>	[0..1]	Text		315
	CurrentStatus <CurSts>	[1..1]			315
	StatusCode <StsCd>	[1..1]	±		315
	SubStatusCode <SubStsCd>	[0..1]	Text		316
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		316
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		316
	PreviousStatus <PrvsSts>	[0..1]	±		316
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		316
	ProductType <PdctTp>	[0..1]	Text		317
	SettlementSessionIdentifier <SttImSsnldr>	[0..1]	Text		317

18.4.1.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 400

18.4.1.2 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange trade.

Datatype: "Max35Text" on page 400

18.4.1.3 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		315
	SubStatusCode <SubStsCd>	[0..1]	Text		316

18.4.1.3.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see "[Status27Choice](#)" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		379
Or}	Proprietary <Prtry>	[1..1]	Text		379

18.4.1.3.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: "[Exact4AlphaNumericText](#)" on page 396

18.4.1.4 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: "[StatusSubType2Code](#)" on page 390

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.5 CurrentStatusDateTime <CurStsDtTm>

Presence: [1..1]

Definition: Specifies the date and time at which the current status was assigned to all the trades, unless overwritten by a date and time assigned to an individual trade.

Datatype: "[ISODatetime](#)" on page 392

18.4.1.6 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "[Status28Choice](#)" on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		378
Or}	Proprietary <Prtry>	[1..1]	Text		378

18.4.1.7 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "[StatusSubType2Code](#)" on page 390

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported, unless overwritten by a product type assigned to an individual trade.

Datatype: "Max35Text" on page 400

18.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 396

18.4.2 TradeDataReport <TradDataRpt>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent and optionally, the linked report.

TradeDataReport <TradDataRpt> contains the following **TradeDataReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LinkedReportIdentification <LkdRptId>	[0..1]	Text		320
	TradeData <TradData>	[1..*]		C9	320
	OriginatorReference <OrgtrRef>	[0..1]	Text		323
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		323
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		323
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		323
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		323
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		323
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		324
	ProductType <PdctTp>	[0..1]	Text		324
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		324
	RegulatoryReporting <RgltryRptg>	[0..1]			324
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			326
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		327
	ReportingParty <RptgPty>	[0..1]	±		327
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			327
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			328
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		328
	ReportingParty <RptgPty>	[0..1]	±		328
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			329
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		329
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		329
	ClearingBroker <ClrBrkr>	[0..1]	±		330
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			330
	SideIndicator <SdInd>	[1..1]	CodeSet		330
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		331
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		331
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		331
	ProductIdentifier <Pdctldr>	[0..1]			331
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		331
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		332
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		332
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		332
	ExecutionVenue <ExctnVn>	[0..1]	Text		332
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		332
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		333
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		333
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		333
	CollateralPortfolioIndicator <CollPrtlInd>	[0..1]	Indicator		333
	CollateralPortfolioCode <CollPrtlCd>	[0..1]	Text		333
	PortfolioCompressionIndicator <PrtlCmprssnInd>	[0..1]	Indicator		334
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		334
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		335
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		335
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		335
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C5, C6, C7, C8, C10	335
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		336
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		336
	CommissionsAndFees <ComssnsAndFees>	[0..*]			336
	Type <Tp>	[1..1]			337
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AmountOrRate <AmtOrRate>	[1..1]			340
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341
	Sign <Sgn>	[0..1]	Indicator		341
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		341

18.4.2.1 LinkedReportIdentification <LkdRptId>

Presence: [0..1]

Definition: The identification that links the quoted trades with a submitted Report issued by a central system.

Datatype: "Max35Text" on page 400

18.4.2.2 TradeData <TradData>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent.

Impacted by: C9 "NewSettlementDateRule"

TradeData <TradData> contains the following **TradeData44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginatorReference <OrgtrRef>	[0..1]	Text		323
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		323
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		323
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		323
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		323
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		323
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		324
	ProductType <PdctTp>	[0..1]	Text		324
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		324
	RegulatoryReporting <RgltryRptg>	[0..1]			324
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			326
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		327
	ReportingParty <RptgPty>	[0..1]	±		327
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			327
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			328
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		328
	ReportingParty <RptgPty>	[0..1]	±		328
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			329
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		329
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		329
	ClearingBroker <ClrBrkr>	[0..1]	±		330
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		330
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			330
	SideIndicator <SdInd>	[1..1]	CodeSet		330
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		331
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		331
	ProductIdentifier <PdctId>	[0..1]			331
{Or	UnderlyingProductIdentifier <UndrlygPdctId>	[1..1]	CodeSet		331
Or}	UniqueProductIdentifier <UnqPdctId>	[1..1]	Text		332
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		332
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		332
	ExecutionVenue <ExctnVn>	[0..1]	Text		332
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		332
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		333
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		333
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		333
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		333
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		333
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		334
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		334
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		335
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		335
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		335
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	335
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		336
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		336
	CommissionsAndFees <ComssnsAndFees>	[0..*]			336
	Type <Tp>	[1..1]			337
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340
	AmountOrRate <AmtOrRate>	[1..1]			340
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		341
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		341

Constraints

- **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

18.4.2.2.1 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 400

18.4.2.2.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 400

18.4.2.2.3 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 400

18.4.2.2.4 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 400

18.4.2.2.5 CurrentSettlementDate <CurSttlmDt>

Presence: [0..1]

Definition: The current settlement date of the notification.

Datatype: "ISODate" on page 392

18.4.2.2.6 NewSettlementDate <NewSttlmDt>

Presence: [0..1]

Definition: Settlement date has been amended.

Datatype: "ISODate" on page 392

18.4.2.2.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned to the individual trade.

Datatype: "ISODateTime" on page 392

18.4.2.2.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Product type of the individual trade.

Datatype: "Max35Text" on page 400

18.4.2.2.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: Indicate the requested settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 396

18.4.2.2.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			326
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		327
	ReportingParty <RptgPty>	[0..1]	±		327
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			327
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			328
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		328
	ReportingParty <RptgPty>	[0..1]	±		328
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			329
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		329
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		329
	ClearingBroker <ClrBrkr>	[0..1]	±		330
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		330
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			330
	SideIndicator <SdInd>	[1..1]	CodeSet		330
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		331
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		331
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		331
	ProductIdentifier <Pdctldr>	[0..1]			331
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		331
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		332
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		332
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		332
	ExecutionVenue <ExctnVn>	[0..1]	Text		332
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		332
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		333
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		333
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		333
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		333
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		334
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		334
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		335
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		335
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		335
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C5, C6, C7, C8, C10	335
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		336
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		336
	CommissionsAndFees <ComssnsAndFees>	[0..*]			336
	Type <Tp>	[1..1]			337
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340
	AmountOrRate <AmtOrRate>	[1..1]			340
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341
	Sign <Sgn>	[0..1]	Indicator		341
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		341

18.4.2.2.10.1 TradingSideTransactionReporting <TradgSdTxRptg>*Presence:* [0..*]*Definition:* Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following
TradingSideTransactionReporting3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		327
	ReportingParty <RptgPty>	[0..1]	±		327
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			327
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328

18.4.2.2.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 400

18.4.2.2.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

18.4.2.2.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following
UniqueTransactionIdentifier3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		327
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		328

18.4.2.2.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIdentifier" on page 394

18.4.2.2.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIdentifier" on page 394

18.4.2.2.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		328
	ReportingParty <RptgPty>	[0..1]	±		328
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			329
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	IdentifierSet		329

18.4.2.2.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 400

18.4.2.2.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification242Choice](#)" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

18.4.2.2.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>*Presence:* [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		329
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	IdentifierSet		329

18.4.2.2.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>*Presence:* [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "UTIIIdentifier" on page 394

18.4.2.2.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>*Presence:* [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "UTIIIdentifier" on page 394

18.4.2.2.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>*Presence:* [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

18.4.2.2.10.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]*Definition:* Identifies the party that is a member of the clearing house and that acts as a liaison between the investor and the Central Counterparty (CCP).**ClearingBroker <ClrBrkr>** contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

18.4.2.2.10.5 ClearingExceptionParty <ClrXcptnPty>*Presence:* [0..1]*Definition:* Identifies the party that is exempt from a clearing obligation.**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see ["PartyIdentification242Choice"](#) on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

18.4.2.2.10.6 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [0..1]*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		330
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		331

18.4.2.2.10.6.1 SideIndicator <SdInd>*Presence:* [1..1]*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.*Datatype:* ["SideIndicator1Code"](#) on page 390

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

18.4.2.2.10.6.2 ClearingBrokerIdentification <ClrBrkrld>*Presence:* [1..1]*Definition:* Specifies the identification assigned to the clearing broker.*Datatype:* "Max35Text" on page 400**18.4.2.2.10.7 ClearingThresholdIndicator <ClrThrshldInd>***Presence:* [0..1]*Definition:* Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.8 ClearedProductIdentification <ClrdPdctld>*Presence:* [0..1]*Definition:* Specifies the reference number assigned by the Central Counterparty (CCP).*Datatype:* "Max35Text" on page 400**18.4.2.2.10.9 ProductIdentifier <Pdctldr>***Presence:* [0..1]*Definition:* Specifies the underlying product or unique product identifier.**ProductIdentifier <Pdctldr>** contains one of the following **ProductIdentifier3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UnderlyingProductIdentifier <UndrlygPdctldr>	[1..1]	CodeSet		331
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		332

18.4.2.2.10.9.1 UnderlyingProductIdentifier <UndrlygPdctldr>*Presence:* [1..1]*Definition:* Specifies the underlying product type.*Datatype:* "UnderlyingProductIdentifier1Code" on page 391

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

CodeName	Name	Definition
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

18.4.2.2.10.9.2 UniqueProductIdentifier <UnqPdctldr>*Presence:* [1..1]*Definition:* Specifies the unique product identifier as an ISO 4914 identifier.*Datatype:* "Max12Text" on page 397**18.4.2.2.10.10 AllocationIndicator <AllcnInd>***Presence:* [0..1]*Definition:* Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.*Datatype:* "AllocationIndicator1Code" on page 383

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

18.4.2.2.10.11 CollateralisationIndicator <CollstnInd>*Presence:* [0..1]*Definition:* Specifies whether the transaction is collateralised.*Datatype:* "CollateralisationIndicator1Code" on page 383

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

18.4.2.2.10.12 ExecutionVenue <ExctnVn>*Presence:* [0..1]*Definition:* Specifies the trading venue of the transaction.*Datatype:* "Max35Text" on page 400**18.4.2.2.10.13 ExecutionTimestamp <ExctnTmstmp>***Presence:* [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

18.4.2.2.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 396

18.4.2.2.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "Max10Text" on page 397

18.4.2.2.10.19 PortfolioCompressionIndicator <PrtlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "CorporateSectorIdentifier1Code" on page 383

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

18.4.2.2.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: Indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.2.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

18.4.2.2.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in Universal Time Coordinated (UTC).

Datatype: "ISODatetime" on page 392

18.4.2.2.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the Central Counterparty (CCP) has legally taken on the clearing of the trade in Universal Time Coordinated (UTC).

Datatype: "ISOTime" on page 401

18.4.2.2.10.27 CommissionsAndFees <ComssnsAndFees>

Presence: [0..*]

Definition: Provides the commission and fee type and amount or rate.

CommissionsAndFees <ComssnsAndFees> contains the following **FXCommissionOrFee1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			337
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340
	AmountOrRate <AmtOrRate>	[1..1]			340
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341
	Sign <Sgn>	[0..1]	Indicator		341

18.4.2.2.10.27.1 Type <Tp>

Presence: [1..1]

Definition: Type of the commission or fee.

Type <Tp> contains one of the following **FXAmountType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		337
Or}	Proprietary <Prtry>	[1..1]	Text		340

18.4.2.2.10.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies a commission or fee type.

Datatype: "FXAmountType1Code" on page 387

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.

CodeName	Name	Definition
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besizanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.

CodeName	Name	Definition
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.

CodeName	Name	Definition
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

18.4.2.2.10.27.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies a commission or fee types, as a proprietary code.*Datatype:* "Max35Text" on page 400**18.4.2.2.10.27.2 AmountOrRate <AmtOrRate>***Presence:* [1..1]*Definition:* Amount or rate of the commissions and fees.**AmountOrRate <AmtOrRate>** contains one of the following **AmountOrRate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Amount <Amt>	[1..1]	Amount	C1, C4	340
Or}	Rate <Rate>	[1..1]	Rate		341

18.4.2.2.10.27.2.1 Amount <Amt>*Presence:* [1..1]*Definition:* Specifies the actual amount.*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 380**Constraints**

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

18.4.2.2.10.27.2.2 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate (percentage) which is used to calculate the amount.

Datatype: "BaseOneRate" on page 395

18.4.2.2.10.27.3 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount or rate value is positive or negative.

Usage: when absent, it means that amount value is 0 or positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 394):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

18.4.2.2.10.28 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 399

18.4.3 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		362
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		362

18.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19 reda.060.001.02

NettingCutOffReferenceDataUpdateRequestV02

19.1 MessageDefinition Functionality

The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.

Outline

The NettingCutOffReferenceDataUpdateRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. RequestData
Specifies the meta data for the netting cut off update request.
- B. NettingCutOffRequest
Specifies the information regarding the changes to the netting cut off.
- C. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataUpdReq>	[1..1]			
	RequestData <ReqData>	[1..1]			345
	MessageIdentification <MsgId>	[1..1]	Text		345
	RequestType <ReqTp>	[1..1]	Text		345
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		345
	RequestServicer <ReqSvcr>	[0..1]	±		346
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		346
	NetServiceType <NetSvcTp>	[0..1]	Text		346
	NettingCutOffRequest <NetgCutOffReq>	[1..*]			346
	NettingIdentification <NetgId>	[1..1]			347
{Or	TradeParty <TradPty>	[1..1]	±		347
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		347
	NewCutOff <NewCutOff>	[1..*]			348
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		348
	Currency <Ccy>	[1..1]	CodeSet	C1	348
	CutOffTime <CutOffTm>	[1..1]	Time		348
	ValueDateOffset <ValDtOffset>	[1..1]	Text		348
	SupplementaryData <SplmtryData>	[0..*]	±	C5	349

19.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C5 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 RequestData <ReqData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off update request.

RequestData <ReqData> contains the following **RequestData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		345
	RequestType <ReqTp>	[1..1]	Text		345
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		345
	RequestServicer <ReqSvcr>	[0..1]	±		346
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		346
	NetServiceType <NetSvcTp>	[0..1]	Text		346

19.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique identification of the message.

Datatype: "Max35Text" on page 400

19.4.1.2 RequestType <ReqTp>

Presence: [1..1]

Definition: Description of the type of request.

Datatype: "Max4Text" on page 400

19.4.1.3 RequestedActivationDate <ReqdActvtnDt>

Presence: [1..1]

Definition: Specifies the business date on which the new netting cut off(s) is (are) to be activated.

Datatype: "ISODate" on page 392

19.4.1.4 RequestSvc <ReqSvc>*Presence:* [0..1]*Definition:* Describes the central system servicing the request.**RequestSvc <ReqSvc>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

19.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>*Presence:* [1..1]*Definition:* Describes the participant issuing the request.**NetServiceParticipantIdentification <NetSvcPtcptId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

19.4.1.6 NetServiceType <NetSvcTp>*Presence:* [0..1]*Definition:* Describes the type of netting service supporting the net report.*Datatype:* "Max35Text" on page 400**19.4.2 NettingCutOffRequest <NetgCutOffReq>***Presence:* [1..*]*Definition:* Specifies the information regarding the changes to the netting cut off.

NettingCutOffRequest <NetgCutOffReq> contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			347
{Or	TradeParty <TradPty>	[1..1]	±		347
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		347
	NewCutOff <NewCutOff>	[1..*]			348
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		348
	Currency <Ccy>	[1..1]	CodeSet	C1	348
	CutOffTime <CutOffTm>	[1..1]	Time		348
	ValueDateOffset <ValDtOffset>	[1..1]	Text		348

19.4.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		347
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		347

19.4.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

19.4.2.1.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 400

19.4.2.2 NewCutOff <NewCutOff>*Presence:* [1..*]*Definition:* Specifies the information regarding the updated netting cut off.**NewCutOff <NewCutOff>** contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		348
	Currency <Ccy>	[1..1]	CodeSet	C1	348
	CutOffTime <CutOffTm>	[1..1]	Time		348
	ValueDateOffset <ValDtOffset>	[1..1]	Text		348

19.4.2.2.1 CutOffUpdateIdentification <CutOffUpdId>*Presence:* [1..1]*Definition:* Identification for the updated netting cut off.*Datatype:* "Max35Text" on page 400**19.4.2.2.2 Currency <Ccy>***Presence:* [1..1]*Definition:* Currency linked to the netting cut off.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 382**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

19.4.2.2.3 CutOffTime <CutOffTm>*Presence:* [1..1]*Definition:* Cut off time value for the netting cut off.*Datatype:* "ISOTime" on page 401**19.4.2.2.4 ValueDateOffset <ValDtOffset>***Presence:* [1..1]*Definition:* Specifies the offset in business days from the value date from which the netting cut off is to be applied.*Datatype:* "DateOffsetText" on page 396

19.4.3 **SupplementaryData <SplmtryData>**

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on [page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20 **reda.061.001.02**

NettingCutOffReferenceDataReportV02

20.1 **MessageDefinition Functionality**

The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

Outline

The NettingCutOffReferenceDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportData

Specifies the meta data for the netting cut off report including message pagination.

B. ParticipantNettingCutOffData

Provides the latest information related to the status of a netting cut off held at a central system.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataRpt>	[1..1]			
	ReportData <RptData>	[1..1]			352
	MessageIdentification <MsgId>	[1..1]	Text		352
	CreationDateTime <CreDtTm>	[1..1]	DateTime		353
	ReportType <RptTp>	[1..1]	Text		353
	ActivationDate <ActvtnDt>	[1..1]	Date		353
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		353
	ReportServicer <RptSvcr>	[0..1]	±		353
	NetServiceType <NetSvcTp>	[0..1]	Text		353
	MessagePagination <MsgPgntn>	[0..1]	±		354
	ParticipantNettingCutOffData <PtcptNetgCutOffData>	[1..*]			354
	ParticipantIdentification <PtcptId>	[1..1]	±		354
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			355
	NettingIdentification <NetgId>	[1..1]			355
{Or	TradeParty <TradPty>	[1..1]	±		355
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		356
	NewCutOff <NewCutOff>	[1..*]			356
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		356
	Currency <Ccy>	[1..1]	CodeSet	C1	356
	CutOffTime <CutOffTm>	[1..1]	Time		357
	ValueDateOffset <ValDtOffset>	[1..1]	Text		357
	SupplementaryData <SplmtryData>	[0..*]	±	C5	357

20.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present.

C5 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 ReportData <RptData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off report including message pagination.

ReportData <RptData> contains the following **NettingCutOffReportData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		352
	CreationDateTime <CreDtTm>	[1..1]	DateTime		353
	ReportType <RptTp>	[1..1]	Text		353
	ActivationDate <ActvtnDt>	[1..1]	Date		353
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		353
	ReportServicer <RptSvcr>	[0..1]	±		353
	NetServiceType <NetSvcTp>	[0..1]	Text		353
	MessagePagination <MsgPgntn>	[0..1]	±		354

20.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 400

20.4.1.2 CreationDateTime <CreDtTm>*Presence:* [1..1]*Definition:* Date and time at which the net report was generated.*Datatype:* "ISODateTime" on page 392**20.4.1.3 ReportType <RptTp>***Presence:* [1..1]*Definition:* Describes the type of net report, indicating how the obligations have been calculated.*Datatype:* "Max4Text" on page 400**20.4.1.4 ActivationDate <ActvtnDt>***Presence:* [1..1]*Definition:* Date on which the proposed netting cut off will become active.*Datatype:* "ISODate" on page 392**20.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>***Presence:* [0..1]*Definition:* Describes the participant receiving the net report.**NetServiceParticipantIdentification <NetSvcPtcptId>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

20.4.1.6 ReportServicer <RptSvcr>*Presence:* [0..1]*Definition:* Describes the central system responsible for generating the net report.**ReportServicer <RptSvcr>** contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

20.4.1.7 NetServiceType <NetSvcTp>*Presence:* [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 400

20.4.1.8 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the net cut off report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		362
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		362

20.4.2 ParticipantNettingCutOffData <PtcptNetgCutOffData>

Presence: [1..*]

Definition: Provides the latest information related to the status of a netting cut off held at a central system.

ParticipantNettingCutOffData <PtcptNetgCutOffData> contains the following **CutOffData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ParticipantIdentification <PtcptId>	[1..1]	±		354
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			355
	NettingIdentification <NetgId>	[1..1]			355
{Or	TradeParty <TradPty>	[1..1]	±		355
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		356
	NewCutOff <NewCutOff>	[1..*]			356
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		356
	Currency <Ccy>	[1..1]	CodeSet	C1	356
	CutOffTime <CutOffTm>	[1..1]	Time		357
	ValueDateOffset <ValDtOffset>	[1..1]	Text		357

20.4.2.1 ParticipantIdentification <PtcptId>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

ParticipantIdentification <PtcptId> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

20.4.2.2 NettingCutOffDetails <NetgCutOffDtls>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NettingCutOffDetails <NetgCutOffDtls> contains the following **NettingCutOff2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			355
{Or	TradeParty <TradPty>	[1..1]	±		355
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		356
	NewCutOff <NewCutOff>	[1..*]			356
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		356
	Currency <Ccy>	[1..1]	CodeSet	C1	356
	CutOffTime <CutOffTm>	[1..1]	Time		357
	ValueDateOffset <ValDtOffset>	[1..1]	Text		357

20.4.2.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		355
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		356

20.4.2.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification242Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

20.4.2.2.1.2 NettingGroupIdentification <NetGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 400

20.4.2.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		356
	Currency <Ccy>	[1..1]	CodeSet	C1	356
	CutOffTime <CutOffTm>	[1..1]	Time		357
	ValueDateOffset <ValDtOffset>	[1..1]	Text		357

20.4.2.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "Max35Text" on page 400

20.4.2.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 382

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

20.4.2.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 401

20.4.2.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 396

20.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21 Message Items Types

21.1 MessageComponents

21.1.1 Date Time

21.1.1.1 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		358
Or}	DateTime <DtTm>	[1..1]	DateTime		358

21.1.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 392

21.1.1.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 392

21.1.2 Financial Instrument

21.1.2.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		359
	OtherIdentification <OthrlId>	[0..*]			359
	Identification <Id>	[1..1]	Text		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360
	Description <Desc>	[0..1]	Text		360

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

21.1.2.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 394

21.1.2.1.2 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		360
	Suffix <Sfx>	[0..1]	Text		360
	Type <Tp>	[1..1]	±		360

21.1.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 400

21.1.2.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 398

21.1.2.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		361
Or}	Proprietary <Prtry>	[1..1]	Text		361

21.1.2.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 398

21.1.3 Identification Information

21.1.3.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		361
Or}	Proprietary <Prtry>	[1..1]	Text		361

21.1.3.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 386**21.1.3.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 400**21.1.3.2 ContactInformation1***Definition:* Communication device number or electronic address used for communication.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		361
	FaxNumber <FaxNb>	[0..1]	Text		361
	TelephoneNumber <TelNb>	[0..1]	Text		361
	EmailAddress <EmailAdr>	[0..1]	Text		361

21.1.3.2.1 Name <Nm>*Presence:* [0..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max350Text" on page 399**21.1.3.2.2 FaxNumber <FaxNb>***Presence:* [0..1]*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.*Datatype:* "PhoneNumber" on page 401**21.1.3.2.3 TelephoneNumber <TelNb>***Presence:* [0..1]*Definition:* Collection of information that identifies a phone number, as defined by telecom services.*Datatype:* "PhoneNumber" on page 401**21.1.3.2.4 EmailAddress <EmailAdr>***Presence:* [0..1]*Definition:* Address for electronic mail (e-mail).*Datatype:* "Max256Text" on page 399

21.1.4 Miscellaneous

21.1.4.1 RequestDetails3

Definition: Details of data request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		362
	Key <Key>	[0..1]	Text		362

21.1.4.1.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 400

21.1.4.1.2 Key <Key>

Presence: [0..1]

Definition: Specific report data requested, for example, a BIC.

Datatype: "Max35Text" on page 400

21.1.4.2 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		362
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		362

21.1.4.2.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 400

21.1.4.2.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 395):

- *Meaning When True:* Yes
- *Meaning When False:* No

21.1.4.3 ReportParameter1

Definition: Name and value of a parameter being returned.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		363
	Value <Val>	[1..1]	Text		363

21.1.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name or type of the parameter being returned.

Datatype: "Max70Text" on page 401

21.1.4.3.2 Value <Val>

Presence: [1..1]

Definition: Value of the parameter being returned.

Datatype: "Max350Text" on page 399

21.1.4.4 SupplementaryData1

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		363
	Envelope <Envlp>	[1..1]	(External Schema)		363

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21.1.4.4.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 399

21.1.4.4.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

21.1.4.5 PayInCallItem

Definition: Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C5	364

21.1.4.5.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the currency and amount of the called item.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.1.4.6 RequestDetails4

Definition: Details of one or several keys of the request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		364
	ReportData <RptData>	[0..*]	±		364

21.1.4.6.1 Key <Key>

Presence: [1..1]

Definition: Key for which the specific data is returned, for example, a BIC.

Datatype: "Max35Text" on page 400

21.1.4.6.2 ReportData <RptData>

Presence: [0..*]

Definition: Data being returned.

ReportData <RptData> contains the following elements (see "ReportParameter1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		363
	Value <Val>	[1..1]	Text		363

21.1.4.7 Value

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyltm>	[1..1]	Amount	C2, C5	365
	AlternateCurrencyItem <AltrnCcyltm>	[1..*]	Amount	C2, C5	365

21.1.4.7.1 BaseCurrencyItem <BaseCcyltm>

Presence: [1..1]

Definition: Specifies the amount in the base currency of the receiver.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.1.4.7.2 AlternateCurrencyItem <AltrnCcyltm>

Presence: [1..*]

Definition: Specifies the amount in another currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 381

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.1.5 Party Identification

21.1.5.1 PartyIdentification44

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	366
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		366

21.1.5.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 393

Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

21.1.5.1.2 AlternativeIdentifier <Altrntvldr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 400

21.1.5.2 PartyIdentification242Choice

Definition: Choice between a BIC, name and address or a LEI to identify a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		367
Or	AnyBIC <AnyBIC>	[1..1]	±		367
Or}	PartyIdentification <PtyId>	[1..1]	±	C11	367

21.1.5.2.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress8](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		374
	Address <Adr>	[0..1]	±		374
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		375

21.1.5.2.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "[PartyIdentification265](#)" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	370
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		371

21.1.5.2.3 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

Impacted by: C11 "[PartyNameOrLEIRule](#)"

PartyIdentification <PtyId> contains the following elements (see "PartyIdentification266" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		371
	AnyBIC <AnyBIC>	[0..1]	±		371
	AccountNumber <AcctNb>	[0..1]	Text		372
	Address <Adr>	[0..1]	Text		372
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		372
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		372

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.3 PartyIdentification60

Definition: Identification of a party by fund name, name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		368
	NameAndAddress <NmAndAdr>	[0..1]	±		368
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		369

21.1.5.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of a fund.

Datatype: "Max35Text" on page 400

21.1.5.3.2 NameAndAddress <NmAndAdr>

Presence: [0..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		374
	Address <Adr>	[0..1]	±		374
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		375

21.1.5.3.3 LegalEntityIdentifier <LglNttyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 394

21.1.5.4 PartyIdentification73Choice

Definition: Identification of a party by a choice between a BIC or a name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		369
Or	AnyBIC <AnyBIC>	[1..1]	±		369
Or}	PartyIdentification <Ptyld>	[1..1]	±	C5	370

21.1.5.4.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		374
	Address <Adr>	[0..1]	±		374
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		375

21.1.5.4.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	366
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		366

21.1.5.4.3 PartyIdentification <Ptyld>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element.

Impacted by: C5 "PartyNameOrLEIRule"

PartyIdentification <Ptyld> contains the following elements (see "PartyIdentification59" on page 372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		373
	AnyBIC <AnyBIC>	[0..1]	±		373
	AccountNumber <AcctNb>	[0..1]	Text		373
	Address <Adr>	[0..1]	Text		373
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		374
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		374

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.5 PartyIdentification265

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	370
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		371

21.1.5.5.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 393

Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

21.1.5.5.2 AlternativIdentifier <Altrntvldr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 400

21.1.5.6 PartyIdentification266

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		371
	AnyBIC <AnyBIC>	[0..1]	±		371
	AccountNumber <AcctNb>	[0..1]	Text		372
	Address <Adr>	[0..1]	Text		372
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		372
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		372

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.6.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 399

21.1.5.6.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see ["PartyIdentification265"](#) on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	370
	AlternativeIdentifier <Alttrntvldr>	[0..10]	Text		371

21.1.5.6.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Provides the party's account number.

Datatype: ["Max34Text"](#) on page 399

21.1.5.6.4 Address <Adr>

Presence: [0..1]

Definition: Provides the party's address.

Datatype: ["Max105Text"](#) on page 397

21.1.5.6.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see ["ClearingSystemIdentification2Choice"](#) on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		380
Or}	Proprietary <Prtry>	[1..1]	Text		380

21.1.5.6.6 LegalEntityIdentifier <LglnNttyldr>

Presence: [0..1]

Definition: Provides the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: ["LEIIdentifier"](#) on page 394

21.1.5.7 PartyIdentification59

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		373
	AnyBIC <AnyBIC>	[0..1]	±		373
	AccountNumber <AcctNb>	[0..1]	Text		373
	Address <Adr>	[0..1]	Text		373
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		374
	LegalEntityIdentifier <LglnNtyIdr>	[0..1]	IdentifierSet		374

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.7.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 399

21.1.5.7.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	366
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		366

21.1.5.7.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Identification of the party's account number.

Datatype: "Max34Text" on page 399

21.1.5.7.4 Address <Adr>

Presence: [0..1]

Definition: Identification of the party's address.

Datatype: "Max105Text" on page 397

21.1.5.7.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		380
Or}	Proprietary <Prtry>	[1..1]	Text		380

21.1.5.7.6 LegalEntityIdentifier <LglNttyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 394

21.1.6 Postal Address

21.1.6.1 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		374
	Address <Adr>	[0..1]	±		374
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		375

21.1.6.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 399

21.1.6.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		375
	AddressLine <AdrLine>	[0..5]	Text		376
	StreetName <StrtNm>	[0..1]	Text		376
	BuildingNumber <BldgNb>	[0..1]	Text		376
	PostCode <PstCd>	[0..1]	Text		376
	TownName <TwnNm>	[0..1]	Text		376
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		376
	Country <Ctry>	[1..1]	CodeSet	C3	377

21.1.6.1.3 AlternativIdentifier <Altrntvldr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 400

21.1.6.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		375
	AddressLine <AdrLine>	[0..5]	Text		376
	StreetName <StrtNm>	[0..1]	Text		376
	BuildingNumber <BldgNb>	[0..1]	Text		376
	PostCode <PstCd>	[0..1]	Text		376
	TownName <TwnNm>	[0..1]	Text		376
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		376
	Country <Ctry>	[1..1]	CodeSet	C3	377

21.1.6.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 382

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

21.1.6.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 401

21.1.6.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 401

21.1.6.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 398

21.1.6.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 398

21.1.6.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 400

21.1.6.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 400

21.1.6.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 384

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

21.1.7 Rate

21.1.7.1 AgreedRate2

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		377
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C7	377
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C7	377

21.1.7.1.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 395

21.1.7.1.2 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 385

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.7.1.3 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 385

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.1.8 Status

21.1.8.1 Status28Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		378
Or}	Proprietary <Prtry>	[1..1]	Text		378

21.1.8.1.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus7Code" on page 391

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.1.8.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed as a proprietary form.

Datatype: "Max35Text" on page 400

21.1.8.2 Status27Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		379
Or}	Proprietary <Prtry>	[1..1]	Text		379

21.1.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus6Code" on page 390

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.1.8.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed in a proprietary form.

Datatype: "Max35Text" on page 400

21.1.9 System Identification

21.1.9.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		380
Or}	Proprietary <Prtry>	[1..1]	Text		380

21.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Identification of a clearing system, in a coded form as published in an external list.

Datatype: "ExternalClearingSystemIdentification1Code" on page 385

21.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

Datatype: "Max35Text" on page 400

21.2 Message Datatypes

21.2.1 Amount

21.2.1.1 ActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 382

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.2.1.2 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 382

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.2.1.3 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

21.2.2 CodeSet

21.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}
---------	------------

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

21.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}
---------	------------

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

21.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

21.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

21.2.2.5 CallIn1Code

Definition: Specifies the type of pay-in call report.

Type: CodeSet

CodeName	Name	Definition
CFAV	CallForAccountValue	Pay-in call is for account value.
CFST	CallForSettlement	Pay-in call is for settlement.
CFCC	CallForCurrencyClose	Pay-in call is for currency close.

21.2.2.6 CollateralisationIndicator1Code

Definition: Specifies whether the transaction is collateralised.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

21.2.2.7 CorporateSectorIdentifier1Code

Definition: Identifies the corporate sector of the counterparty for reporting to trade repositories.

Type: CodeSet

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

21.2.2.8 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

21.2.2.9 CurrencyCode

Definition: Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.2.2.10 Entry2Code

Definition: Specifies the type of an entry in a report.

Type: CodeSet

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

21.2.2.11 ExternalCalculationAgent1Code

Definition: Specifies the calculation agent, as published in an external calculation agent code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1
maxLength 4

21.2.2.12 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	5

21.2.2.13 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

21.2.2.14 ExternalObligationSettlementMethod1Code

Definition: Specifies the settlement method for the obligation.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

21.2.2.15 ExternalPostTradeEventType1Code

Definition: Specifies the type of post trade event, as published in an external post trade event type code set.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

21.2.2.16 FXAmountType1Code

Definition: Specifies the type of amount for foreign exchange commissions or fees.

Type: CodeSet

CodeName	Name	Definition
ZWIS	Zwischengewinn	Zwischengewinn.
WITH	WithholdingTax	Tax is on income deducted at source, which the paying agent is legally obliged to deduct from its payments of interest on deposits and other proceeds of a financial instrument.
VATA	ValueAddedTax	Tax is a value added tax.
TRAN	TransferTax	Tax levied on a transfer.
TRAX	TransactionTax	Tax levied on a transaction.
STEX	StockExchangeTax	Tax collected by a stock exchange.
STAM	StampDuty	Tax is on certain documents and transactions.
OTHR	OtherAmount	Another type of commission or fees.
COUN	NationalFederalTax	Tax is a country, national, or federal tax that is usually charged by the custodian.
LOCL	LocalTax	Tax that is charged by a local settlement system or local jurisdiction.
LOCO	LocalBrokerCommission	Local broker's commission amount.
LYDT	GermanLocalTax4	Local tax (Ertrag Besitzanteilig) yield liable for interest down payment tax.
LOTE	GermanLocalTax3	Local tax (Zinstopf) offset interest per unit against tax exempt amount (variation to offset interest per unit in relation to tax exempt amount).
LIDT	GermanLocalTax2	Local tax (ZAS pflichtige Zinsen) - interest liable for interest down payment tax (proportion of gross interest per unit/ interim profits that is not covered by the credit in the interest pool).
EXEC	ExecutingBrokerCommission	Executing broker's commission amount.
EUTR	EUTaxRetention	Tax withheld at source in the framework of the European Directive on taxation of savings in the form of interest payments.
EQUL	Equalisation	Investor's subscription amount that is held by the fund in order to pay incentive / performance fees at the end of the fiscal year.
COAX	ConsumptionTax	Tax that is levied on goods and services purchased by customers, and is added to the retail price.
AKTI	Aktiengewinn	Share-related profit. This is a tax specific to the German market. The share-related-profit gives the fund the opportunity to pass on to the institutional

CodeName	Name	Definition
		investor redeeming fund units certain tax-free income from equity. The calculation method is based on the old Investment Tax Act (Investmentsteuergesetz).
ERFE	EarlyRedemptionFeeAmount	Early redemption fees.
ENTF	EntranceFees	Entrance fees amount
MARG	MarginAmount	Margin amount related commissions and fees.
MACO	MatchingOrConfirmationFees	Fee charged for matching and/or confirmation.
ANTO	NetGainLoss	Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.
CREB	RebateBonification	Rebate or bonification fees or commission amount.
SPCN	SpecialConcessions	Fees, drawdown, or other reduction from or in addition to the deal price.
SUBS	Subscription	Subscription interest.
TOTL	Total	Total amount of all commissions or fees
DEAL	TradeDealAmount	Trade deal amount fees.
ACRU	AccruedInterest	Amount of interest earned on a debt, such as a bond, but not yet collected.
BAKL	BackLoadFee	Amount paid by investors when selling mutual fund shares.
CHAR	ChargesAndFees	Amount of money that cannot be categorised by another qualifier.
CBCH	CorrespondentBankCharge	Charge of the correspondent bank for transferring money.
LADT	GermanLocalTax1	Local tax (ZAS Anrechnungsbetrag) subject to interest down payment tax (proportion of interest liable for interest down payment tax/interim profit that is not covered by the tax exempt amount).
DSCA	DiscountAmount	Aggregate amount of discount.
HDGE	HedgingCost	Amount due and payable to a hedge counterparty under a hedge agreement during the relevant period.
ISDI	IssueDiscountAllowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	PaymentLevyTax	Tax levied on a payment.
OCMT	OriginalCurrencyAmount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

CodeName	Name	Definition
PRMA	PremiumAmount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
OTMG	OnTopMargin	Amount is an on top margin.
REGF	RegulatoryFees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	RemunerationAmount	Amount of any other remuneration received or to be received by the broker in connection with the transaction.
RESU	ResultingAmount	Counter value of a foreign exchange conversion.
SAMG	SalesMargin	Financial metric used to assess a firm's financial health by revealing the proportion of money left over from revenues after accounting for the cost of goods sold. Gross profit margin serves as the source for paying additional expenses and future savings.
SETT	SettlementAmount	Amount of all settled transactions.
SHIP	ShippingCharge	Charge for shipping, including the insurance of securities.
ACCA	AccruedCapitalisation	Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.
PRDF	DifferenceInPrice	Difference between the deal price and another reference price.
REFD	ExpectedRefund	Amount of the expected refund.
PRWI	PartialRedemptionWithholdingAmount	Amount retained by a fund and paid out later at a time decided by the fund.
RSCH	ResearchFee	Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

21.2.2.17 PaymentReceipt1Code

Definition: Specifies if an operation is a payment, or a receipt or none.

Type: CodeSet

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

21.2.2.18 SideIndicator1Code

Definition: To indicate either the reference for the Central Counterparty (CCP) leg or the reference for the client leg of the transaction.

Type: CodeSet

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

21.2.2.19 StatusSubType2Code

Definition: Indicates the sub status of the trade notification.

Type: CodeSet

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

21.2.2.20 TradeStatus6Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.

CodeName	Name	Definition
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.2.2.21 TradeStatus7Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status.

21.2.2.22 Trading1MethodCode

Definition: Specifies the method used for the negotiation and execution of the trade.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

21.2.2.23 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.

CodeName	Name	Definition
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

21.2.2.24 WithdrawalReason1Code

Definition: Specifies the reason that an alleged trade is withdrawn.

Type: CodeSet

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

21.2.3 Date

21.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

21.2.4 DateTime

21.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

21.2.5 IdentifierSet

21.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

21.2.5.2 AnyBICIdentifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

21.2.5.3 DTI2024Identifier

Definition: The Digital Token Identifier (DTI) is an 8 character code assigned to fungible digital assets which uses distributed ledger technology for its issuance, storage, exchange, record of ownership or transaction validation and is not a currency (ISO 4217) as described in ISO 24165 - DTI. A check character, using the same character set as the base number, shall be calculated and added.

Type: IdentifierSet

Identification scheme: Digital Token Identifier Foundation (DTIF)

Format

pattern [1-9B-DF-HJ-NP-TV-XZ][0-9B-DF-HJ-NP-TV-XZ]{8,8}

21.2.5.4 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

21.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

21.2.5.6 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentifier

Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

21.2.6 Indicator

21.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

21.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

21.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

21.2.7 Quantity

21.2.7.1 Max30DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

Type: Quantity

Format

totalDigits	30
fractionDigits	29

21.2.8 Rate

21.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

21.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

21.2.9 Text

21.2.9.1 DateOffsetText

Definition: Specifies a date offset in the form of an integer value of business days. Restricted to the values 0, -1 and -2.

Type: Text

Format

pattern	0 -1 -2
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21.2.9.2 Exact2AlphaNumericText

Definition: Specifies an alphanumeric string with an exact length of 2 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{2}
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21.2.9.3 Exact42Text

Definition: Specifies a character string with an exact length of 42 characters.

Type: Text

Format

length	42
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21.2.9.4 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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21.2.9.5 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern	[0-9]{4}
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21.2.9.6 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

21.2.9.7 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

21.2.9.8 Max10NumericText

Definition: Specifies a numeric string with a maximum length of 10 digits.

Type: Text

Format

pattern	[0-9]{1,10}
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21.2.9.9 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

21.2.9.10 Max12Text

Definition: Specifies a character string with a maximum length of 12 characters.

Type: Text

Format

minLength	1
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maxLength	12
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21.2.9.11 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

21.2.9.12 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}
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21.2.9.13 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

21.2.9.14 Max20000Text

Definition: Specifies a character string with a maximum length of 20, 000 characters.

Type: Text

Format

minLength	1
maxLength	20000

21.2.9.15 Max20Text

Definition: Specifies a character string with a maximum length of 20 characters.

Type: Text

Format

minLength	1
maxLength	20

21.2.9.16 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

21.2.9.17 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

21.2.9.18 Max30Text

Definition: Specifies a character string with a maximum length of 30 characters.

Type: Text

Format

maxLength	30
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21.2.9.19 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

21.2.9.20 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

21.2.9.21 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

21.2.9.22 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

21.2.9.23 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

21.2.9.24 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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21.2.9.25 Max6AlphaText

Definition: Specifies an alpha string between 1 and 6 characters.

Type: Text

Format

pattern	[a-zA-Z]{1,6}
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21.2.9.26 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

21.2.9.27 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+", and "-" (up to 30 characters).

Type: Text

Format

pattern	\+[0-9]{1,3}-[0-9()+\-]{1,30}
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21.2.9.28 RateSourceText

Definition: Specifies a rate source.

The values to be used for the settlement rate source are published in Annex A of the 1998 FX and Currency

Option Definitions (the FX definitions, as published by the International Swaps and Derivatives Association,

Inc., the Emerging Markets Traders Association and the Foreign Exchange Committee) as amended and

supplemented from time to time.

Type: Text

Format

pattern	[a-zA-Z]{3}[0-9]{1,2}
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21.2.10 Time**21.2.10.1 ISOTime**

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

21.2.11 Year

21.2.11.1 ISOYear

Definition: Year represented by YYYY (ISO 8601).

Type: Year