

Standards

## Central CounterParty (CCP) Securities Clearing - November 2026

Standards MX

# Message Definition Report - Part 2

This document provides details of the messages for Central CounterParty (CCP) Securities Clearing - November 2026.

March 2026

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# 1 Message Set Overview

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
secl.001.001.05 TradeLegNotificationV05	<p>The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.002.001.05 TradeLegNotificationCancellationV05	<p>The TradeLegNotificationCancellation message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.003.001.05 TradeLegStatementV05	<p>The TradeLegStatement message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.004.001.04 NetPositionV04	<p>The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.005.001.02 MarginReportV02	<p>The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:</p> <ul style="list-style-type: none"> <li>- the exposure resulting from the trade positions</li> <li>- the value of the collateral held by the CCP (market value of this collateral) and</li> <li>- the resulting difference representing the risk encountered by the CCP.</li> </ul> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

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

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## 2 **MX secl.001.001.05 TradeLegNotificationV05**

### 2.1 **MessageDefinition Functionality**

#### Scope

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

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

#### Usage

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

#### Outline

The TradeLegNotificationV05 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ClearingMember

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

B. ClearingAccount

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

C. DeliveryAccount

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

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

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

F. TradeLegDetails

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

G. SettlementDetails

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

---

#### H. SupplementaryData

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

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctn>	[1..1]		C10	
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		16
	<b>ClearingAccount</b> <ClrAcct>	[1..1]	±		16
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		16
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		17
	<b>ClearingDetails</b> <ClrDtls>	[0..1]			17
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		19
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		20
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		20
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			20
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		22
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		22
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	23
	<b>Depository</b> <Dpstry>	[1..1]	±		24
	<b>Party1</b> <Pty1>	[1..1]			25
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		25
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		26
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		26
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		26
	<b>SubAccount</b> <SubAcct>	[0..1]			26
	<b>Identification</b> <Id>	[1..1]	±		27
	<b>Name</b> <Nm>	[0..1]	Text		27
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		27
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		27
	<b>Party2</b> <Pty2>	[0..1]			28
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		28
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		29
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		29
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		29




Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubAccount</b> <SubAcct>	[0..1]			29
	<b>Identification</b> <Id>	[1..1]	±		30
	<b>Name</b> <Nm>	[0..1]	Text		30
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		30
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		30
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		31
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	31
	<b>Depository</b> <Dpstry>	[1..1]	±		32
	<b>Party1</b> <Pty1>	[1..1]			33
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		33
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		34
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		34
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		34
	<b>SubAccount</b> <SubAcct>	[0..1]			34
	<b>Identification</b> <Id>	[1..1]	±		35
	<b>Name</b> <Nm>	[0..1]	Text		35
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		35
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		35
	<b>Party2</b> <Pty2>	[0..1]			36
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		36
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		37
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		37
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		37
	<b>SubAccount</b> <SubAcct>	[0..1]			37
	<b>Identification</b> <Id>	[1..1]	±		38
	<b>Name</b> <Nm>	[0..1]	Text		38
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		38
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		38
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		39
	<b>TradeLegDetails</b> <TradLegDtls>	[1..1]		C19	39
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		42

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		42
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		42
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[0..1]	IdentifierSet		42
	<b>OrderIdentification</b> <Ordrid>	[0..1]	Text		43
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		43
	<b>Status</b> <Sts>	[0..1]	CodeSet		43
	<b>TradeDate</b> <TradDt>	[1..1]	±		43
	<b>TransactionDateTime</b> <TxDtTm>	[0..1]	DateTime		43
	<b>SettlementDate</b> <SttlmDt>	[0..1]			44
{Or	<b>Date</b> <Dt>	[1..1]	Date		44
Or}	<b>DateCode</b> <DtCd>	[1..1]			44
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		44
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		44
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	45
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C20	46
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		47
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		48
	<b>DealPrice</b> <DealPric>	[1..1]	±		48
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		48
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		49
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	49
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	49
	<b>Identification</b> <Id>	[0..1]	±		50
	<b>Type</b> <Tp>	[1..1]	±		50
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		50
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		51
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		51
	<b>Broker</b> <Brkr>	[0..1]			51
	<b>Identification</b> <Id>	[1..1]			52
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	53

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		53
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			54
	<b>Name</b> <Nm>	[1..1]	Text		54
	<b>Address</b> <Adr>	[0..1]			54
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		56
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		57
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		57
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	57
	<b>TradingParty</b> <TradgPty>	[1..1]	±		57
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		58
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		58
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		58
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		58
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			59
{Or	<b>Identification</b> <Id>	[1..1]			59
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		59
	<b>Identification</b> <Id>	[0..1]	Text		60
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	60
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			60
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		60
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	61
Or}	<b>Proprietary</b> <Prtry>	[1..1]			61
	<b>Identification</b> <Id>	[0..1]	Text		62

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]	±		62
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		62
	<b>SettlementDetails</b> <SttlmDtls>	[1..1]			62
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		62
	<b>Depository</b> <Dpstry>	[0..1]	±		63
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	63

## 2.3 Constraints

The tick symbol (  ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### C3 AdditonalDetailsGuideline

(Guideline)

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

---

#### **C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### **C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

---

## **C8 DepositoryGuideline**

(Rule)

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

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

## **C9 DepositoryGuideline**

(Rule)

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

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

## **C10 DepositoryOrPlaceOfListingPresenceRule**

(Rule)

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00200
- *Error Text:* Either Depository or PlaceOfListing must be present

*This constraint is defined at the MessageDefinition level.*

## **C11 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

## **C12 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

## **C13 ISINGuideline**

(Rule)

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

---

#### **C14 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

#### **C15 MarketTypeAndIdentificationRule**

(Rule)

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

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

#### **C16 MarketTypeAndIdentificationRule**

(Rule)

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

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

#### **C17 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### **C18 SupplementaryDataRule**

(Rule)

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

#### **C19 TradeIdentificationPresenceRule**

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00658
- *Error Text:* TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier  
Must be present.

**C20 ValidationByTable**

(Rule)

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

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 2.4.2 ClearingAccount <ClrAcct>

*Presence:* [1..1]

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

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

### 2.4.3 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]



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

**DeliveryAccount <DlrvyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

## 2.4.4 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount227](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrnId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

## 2.4.5 ClearingDetails <ClrDtls>

*Presence:* [0..1]

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

**ClearingDetails <ClrDtls>** contains the following **Clearing8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		19
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		20
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		20
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyld>	[0..1]			20
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		22
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		22
	<b>DeliveringParties</b> <DlvrPties>	[0..1]		C8	23
	<b>Depository</b> <Dpstry>	[1..1]	±		24
	<b>Party1</b> <Pty1>	[1..1]			25
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		25
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		26
	<b>ProcessingIdentification</b> <Prcgld>	[0..1]	Text		26
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		26
	<b>SubAccount</b> <SubAcct>	[0..1]			26
	<b>Identification</b> <Id>	[1..1]	±		27
	<b>Name</b> <Nm>	[0..1]	Text		27
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		27
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		27
	<b>Party2</b> <Pty2>	[0..1]			28
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		28
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		29
	<b>ProcessingIdentification</b> <Prcgld>	[0..1]	Text		29
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		29
	<b>SubAccount</b> <SubAcct>	[0..1]			29
	<b>Identification</b> <Id>	[1..1]	±		30
	<b>Name</b> <Nm>	[0..1]	Text		30
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		30
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		30
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		31
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	31

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		32
	<b>Party1</b> <Pty1>	[1..1]			33
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		33
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		34
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		34
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		34
	<b>SubAccount</b> <SubAcct>	[0..1]			34
	<b>Identification</b> <Id>	[1..1]	±		35
	<b>Name</b> <Nm>	[0..1]	Text		35
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		35
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		35
	<b>Party2</b> <Pty2>	[0..1]			36
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		36
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		37
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		37
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		37
	<b>SubAccount</b> <SubAcct>	[0..1]			37
	<b>Identification</b> <Id>	[1..1]	±		38
	<b>Name</b> <Nm>	[0..1]	Text		38
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		38
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		38
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		39

#### 2.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

*Presence:* [1..1]

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

*Datatype:* [NettingEligible1Code](#) on page 480

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

CodeName	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

#### 2.4.5.2 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 2.4.5.3 GuaranteedTrade <GrntedTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 2.4.5.4 TradeCounterpartyIdentification <TradCtrPtyId>

*Presence:* [0..1]

*Definition:* Whether the trades are guaranteed or not by the central counterparty (this is when the central counterparty has not done the novation), provide details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**TradeCounterpartyIdentification <TradCtrPtyId>** contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		22
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		22
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	23
	<b>Depository</b> <Dpstry>	[1..1]	±		24
	<b>Party1</b> <Pty1>	[1..1]			25
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		25
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		26
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		26
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		26
	<b>SubAccount</b> <SubAcct>	[0..1]			26
	<b>Identification</b> <Id>	[1..1]	±		27
	<b>Name</b> <Nm>	[0..1]	Text		27
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		27
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		27
	<b>Party2</b> <Pty2>	[0..1]			28
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		28
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		29
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		29
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		29
	<b>SubAccount</b> <SubAcct>	[0..1]			29
	<b>Identification</b> <Id>	[1..1]	±		30
	<b>Name</b> <Nm>	[0..1]	Text		30
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		30
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		30
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		31
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	31
	<b>Depository</b> <Dpstry>	[1..1]	±		32
	<b>Party1</b> <Pty1>	[1..1]			33
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		33

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		34
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		34
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		34
	<b>SubAccount</b> <SubAcct>	[0..1]			34
	<b>Identification</b> <Id>	[1..1]	±		35
	<b>Name</b> <Nm>	[0..1]	Text		35
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		35
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		35
	<b>Party2</b> <Pty2>	[0..1]			36
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		36
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		37
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		37
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		37
	<b>SubAccount</b> <SubAcct>	[0..1]			37
	<b>Identification</b> <Id>	[1..1]	±		38
	<b>Name</b> <Nm>	[0..1]	Text		38
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		38
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		38
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		39

#### 2.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

*Presence:* [1..1]

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

**TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 2.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

*Presence:* [1..1]

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

**TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 2.4.5.4.3 DeliveringParties <DlvrgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		24
	<b>Party1</b> <Pty1>	[1..1]			25
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		25
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		26
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		26
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		26
	<b>SubAccount</b> <SubAcct>	[0..1]			26
	<b>Identification</b> <Id>	[1..1]	±		27
	<b>Name</b> <Nm>	[0..1]	Text		27
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		27
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		27
	<b>Party2</b> <Pty2>	[0..1]			28
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		28
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		29
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		29
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		29
	<b>SubAccount</b> <SubAcct>	[0..1]			29
	<b>Identification</b> <Id>	[1..1]	±		30
	<b>Name</b> <Nm>	[0..1]	Text		30
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		30
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		30
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		31

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 2.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]



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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 2.4.5.4.3.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		25
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		26
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		26
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		26
	<b>SubAccount</b> <SubAcct>	[0..1]			26
	<b>Identification</b> <Id>	[1..1]	±		27
	<b>Name</b> <Nm>	[0..1]	Text		27
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		27
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		27

##### 2.4.5.4.3.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 2.4.5.4.3.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 2.4.5.4.3.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		27
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		27
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		27

#### 2.4.5.4.3.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 2.4.5.4.3.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.3.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.3.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 2.4.5.4.3.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		28
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		29
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		29
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		29
	<b>SubAccount</b> <SubAcct>	[0..1]			29
	<b>Identification</b> <Id>	[1..1]	±		30
	<b>Name</b> <Nm>	[0..1]	Text		30
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		30
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		30

##### 2.4.5.4.3.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 2.4.5.4.3.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 2.4.5.4.3.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		30
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		30
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		30

#### 2.4.5.4.3.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 2.4.5.4.3.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.3.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 2.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.4 ReceivingParties <RcvgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		32
	<b>Party1</b> <Pty1>	[1..1]			33
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		33
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		34
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		34
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		34
	<b>SubAccount</b> <SubAcct>	[0..1]			34
	<b>Identification</b> <Id>	[1..1]	±		35
	<b>Name</b> <Nm>	[0..1]	Text		35
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		35
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		35
	<b>Party2</b> <Pty2>	[0..1]			36
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		36
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		37
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		37
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		37
	<b>SubAccount</b> <SubAcct>	[0..1]			37
	<b>Identification</b> <Id>	[1..1]	±		38
	<b>Name</b> <Nm>	[0..1]	Text		38
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		38
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		38
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		39

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 2.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]



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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 2.4.5.4.4.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		33
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		34
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		34
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		34
	<b>SubAccount</b> <SubAcct>	[0..1]			34
	<b>Identification</b> <Id>	[1..1]	±		35
	<b>Name</b> <Nm>	[0..1]	Text		35
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		35
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		35

##### 2.4.5.4.4.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 2.4.5.4.4.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.4.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 2.4.5.4.4.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		35
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		35
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		35

#### 2.4.5.4.4.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 2.4.5.4.4.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.4.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.4.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 2.4.5.4.4.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		36
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		37
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		37
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		37
	<b>SubAccount</b> <SubAcct>	[0..1]			37
	<b>Identification</b> <Id>	[1..1]	±		38
	<b>Name</b> <Nm>	[0..1]	Text		38
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		38
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		38

#### 2.4.5.4.4.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 2.4.5.4.4.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.4.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.5.4.4.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 2.4.5.4.4.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		38
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		38
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		38

#### 2.4.5.4.4.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 2.4.5.4.4.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.4.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text on page 493](#)

#### 2.4.5.4.4.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 2.4.5.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

## 2.4.6 TradeLegDetails <TradLegDtls>

*Presence:* [1..1]

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

*Impacted by:* [C19 TradeIdentificationPresenceRule](#)

**TradeLegDetails <TradLegDtls>** contains the following **TradeLeg14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		42
	<b>TradId</b> <TradId>	[0..1]	Text		42
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		42
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		42
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		43
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		43
	<b>Status</b> <Sts>	[0..1]	CodeSet		43
	<b>TradeDate</b> <TradDt>	[1..1]	±		43
	<b>TransactionDateTime</b> <TxDtTm>	[0..1]	DateTime		43
	<b>SettlementDate</b> <SttlmDt>	[0..1]			44
{Or	<b>Date</b> <Dt>	[1..1]	Date		44
Or}	<b>DateCode</b> <DtCd>	[1..1]			44
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		44
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		44
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	45
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C20	46
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		47
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		48
	<b>DealPrice</b> <DealPric>	[1..1]	±		48
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		48
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		49
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	49
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	49
	<b>Identification</b> <Id>	[0..1]	±		50
	<b>Type</b> <Tp>	[1..1]	±		50
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		50
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		51
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		51
	<b>Broker</b> <Brkr>	[0..1]			51



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			52
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		53
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			54
	<b>Name</b> <Nm>	[1..1]	Text		54
	<b>Address</b> <Adr>	[0..1]			54
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		56
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		57
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		57
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	57
	<b>TradingParty</b> <TradgPty>	[1..1]	±		57
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		58
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		58
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		58
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		58
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			59
{Or	<b>Identification</b> <Id>	[1..1]			59
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		59
	<b>Identification</b> <Id>	[0..1]	Text		60
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	60
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			60
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		60
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	61

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]			61
	<b>Identification</b> <Id>	[0..1]	Text		62
	<b>Type</b> <Tp>	[1..1]	±		62
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		62

#### Constraints

- **TradeIdentificationPresenceRule**

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

Error handling:

– Error severity: Fatal

– Error Code: X00658

– Error Text: TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

#### 2.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: [Max35Text on page 493](#)

#### 2.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

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

Datatype: [Max35Text on page 493](#)

#### 2.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

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

Datatype: [Max35Text on page 493](#)

#### 2.4.6.4 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

*Datatype:* [UTIIIdentifier on page 490](#)

#### 2.4.6.5 OrderIdentification <Ordrid>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 2.4.6.6 AllocationIdentification <Allcnld>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 2.4.6.7 Status <Sts>

*Presence:* [0..1]

*Definition:* Provides the status of the trade leg.

*Datatype:* [Status5Code on page 484](#)

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

#### 2.4.6.8 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Provides the date or date and time of trade transaction.

**TradeDate <TradDt>** contains one of the following elements (see [DateAndDateTime2Choice on page 390](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 2.4.6.9 TransactionDateTime <TxDtTm>

*Presence:* [0..1]

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

*Datatype:* [ISODatetime on page 487](#)

## 2.4.6.10 SettlementDate <SttImDt>

*Presence:* [0..1]

*Definition:* Provides the contractual settlement date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date &lt;Dt&gt;</b>	[1..1]	Date		44
Or}	<b>DateCode &lt;DtCd&gt;</b>	[1..1]			44
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		44
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		44

### 2.4.6.10.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* [ISODate on page 487](#)

### 2.4.6.10.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		44
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		44

#### 2.4.6.10.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code on page 476](#)

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

#### 2.4.6.10.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 2.4.6.11 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C13 ISINGuideline](#), [C14 ISINPresenceRule](#), [C17 OtherIdentificationPresenceRule](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification48](#) on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <OthrId>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

---

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

## 2.4.6.12 TradingCurrency <TradgCcy>

*Presence:* [0..1]

*Definition:* Specifies the ISO code of the trade currency.

*Impacted by:* [C20 ValidationByTable](#)

*Datatype:* [CurrencyCode on page 476](#)

### Constraints

- **ValidationByTable**

(Rule)

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

#### 2.4.6.13 BuySellIndicator <BuySellInd>

*Presence:* [1..1]

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

*Datatype:* [Side1Code on page 482](#)

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

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

#### 2.4.6.14 TradeQuantity <TradQty>

*Presence:* [1..1]

*Definition:* Identifies the quantity of the trade leg.

**TradeQuantity <TradQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 2.4.6.15 DealPrice <DealPric>

*Presence:* [1..1]

*Definition:* Specifies the price of the traded financial instrument.

**DealPrice <DealPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 2.4.6.16 GrossAmount <GrssAmt>

*Presence:* [0..1]

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



**GrossAmount <GrssAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 2.4.6.17 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

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

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 2.4.6.18 PlaceOfTrade <PlcOfTrad>

*Presence:* [1..1]

*Definition:* Place at which the security is traded.

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

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification84](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 2.4.6.19 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Place at which the security is listed.

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		50
	<b>Type</b> <Tp>	[1..1]	±		50

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 2.4.6.19.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 2.4.6.19.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see [MarketType9Choice](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		437
Or}	Proprietary <Prtry>	[1..1]	±		437

#### 2.4.6.20 TradeType <TradTp>

*Presence:* [1..1]

*Definition:* Identifies the type of trade transaction.

*Datatype:* [TradeType1Code on page 485](#)

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

#### 2.4.6.21 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was excuted.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see [TradeTransactionCondition5Choice on page 468](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		468
Or}	Proprietary <Prtry>	[1..1]	±		469

#### 2.4.6.22 DerivativeRelatedTrade <DerivRltdTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator on page 490](#)):

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

#### 2.4.6.23 Broker <Brkr>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			52
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		53
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			54
	<b>Name</b> <Nm>	[1..1]	Text		54
	<b>Address</b> <Adr>	[0..1]			54
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		56
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		57
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		57
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	57

#### 2.4.6.23.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		53
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			54
	<b>Name</b> <Nm>	[1..1]	Text		54
	<b>Address</b> <Adr>	[0..1]			54
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56

#### 2.4.6.23.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 2.4.6.23.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

#### 2.4.6.23.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		54
	<b>Address</b> <Adr>	[0..1]			54
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56

##### 2.4.6.23.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max350Text](#) on page 493

##### 2.4.6.23.1.3.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		55
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		55
	<b>StreetName</b> <StrtNm>	[0..1]	Text		55
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		55
	<b>PostCode</b> <PstCd>	[0..1]	Text		56
	<b>TownName</b> <TwnNm>	[0..1]	Text		56
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		56
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	56

#### 2.4.6.23.1.3.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* [AddressType2Code](#) on page 473

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 2.4.6.23.1.3.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* [Max70Text](#) on page 493

#### 2.4.6.23.1.3.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* [Max70Text](#) on page 493

#### 2.4.6.23.1.3.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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

---

*Datatype:* Max16Text on page 492

#### **2.4.6.23.1.3.2.5 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* Max16Text on page 492

#### **2.4.6.23.1.3.2.6 TownName <TwnNm>**

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### **2.4.6.23.1.3.2.7 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### **2.4.6.23.1.3.2.8 Country <Ctry>**

*Presence:* [1..1]

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

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

#### **Constraints**

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **2.4.6.23.2 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.



**AlternateIdentification <AltrnId>** contains the following elements (see [AlternatePartyIdentification8](#) on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		444
	Country <Ctry>	[1..1]	CodeSet	C5	444
	AlternateIdentification <AltrnId>	[1..1]	Text		445

#### 2.4.6.23.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.6.23.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.6.23.5 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* [C3 AdditonalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditonalDetailsGuideline**

(Guideline)

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

#### 2.4.6.24 TradingParty <TradgPty>

*Presence:* [1..1]

*Definition:* Provides the identification of the trading party.

**TradingParty <TradgPty>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 2.4.6.25 TradeRegistrationOrigin <TradRegnOrgn>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.6.26 TradingPartyAccount <TradgPtyAcct>

*Presence:* [0..1]

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

**TradingPartyAccount <TradgPtyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 2.4.6.27 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

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

*Datatype:* [TradingCapacity10Code](#) on page 486

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

#### 2.4.6.28 TradePostingCode <TradPstngCd>

*Presence:* [0..1]

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

*Datatype:* [TradePosting1Code](#) on page 484

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

## 2.4.6.29 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification</b> <Id>	[1..1]			59
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		59
	<b>Identification</b> <Id>	[0..1]	Text		60
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	60
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			60
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		60
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	61
Or}	<b>Proprietary</b> <Prtry>	[1..1]			61
	<b>Identification</b> <Id>	[0..1]	Text		62
	<b>Type</b> <Tp>	[1..1]	±		62

### 2.4.6.29.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		59
	<b>Identification</b> <Id>	[0..1]	Text		60

#### 2.4.6.29.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

#### 2.4.6.29.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 2.4.6.29.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 2.4.6.29.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		60
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	61

##### 2.4.6.29.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

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

#### 2.4.6.29.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 2.4.6.29.4 Proprietary <Prtry>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		62
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		62

#### 2.4.6.29.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 2.4.6.29.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 2.4.6.30 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

### 2.4.7 SettlementDetails <SttlmDtls>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		62
	<b>Depository</b> <Dpstry>	[0..1]	±		63

#### 2.4.7.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 2.4.7.2 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 2.4.8 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C18 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

##### Constraints

- **SupplementaryDataRule**

(Rule)

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

## 3 **MX secl.002.001.05** **TradeLegNotificationCancellationV05**

### 3.1 **MessageDefinition Functionality**

#### Scope

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

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

#### Usage

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

#### Outline

The TradeLegNotificationCancellationV05 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. ClearingMember

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

B. ClearingAccount

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

C. DeliveryAccount

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

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

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

F. TradeLegDetails

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

G. SettlementDetails

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

H. CancellationReason



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Specifies the reason for the cancellation.

I. SupplementaryData

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

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctnCxl>	[1..1]		C10	
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		74
	<b>ClearingAccount</b> <ClrAcct>	[1..1]	±		74
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		74
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		75
	<b>ClearingDetails</b> <ClrDtls>	[0..1]			75
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		77
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		78
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		78
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			78
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		80
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		80
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	81
	<b>Depository</b> <Dpstry>	[1..1]	±		82
	<b>Party1</b> <Pty1>	[1..1]			83
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		83
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		84
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		84
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		84
	<b>SubAccount</b> <SubAcct>	[0..1]			84
	<b>Identification</b> <Id>	[1..1]	±		85
	<b>Name</b> <Nm>	[0..1]	Text		85
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		85
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		85
	<b>Party2</b> <Pty2>	[0..1]			86
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		86
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		87
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		87
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		87

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubAccount</b> <SubAcct>	[0..1]			87
	<b>Identification</b> <Id>	[1..1]	±		88
	<b>Name</b> <Nm>	[0..1]	Text		88
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		88
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		88
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		89
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	89
	<b>Depository</b> <Dpstry>	[1..1]	±		90
	<b>Party1</b> <Pty1>	[1..1]			91
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		91
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		92
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		92
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		92
	<b>SubAccount</b> <SubAcct>	[0..1]			92
	<b>Identification</b> <Id>	[1..1]	±		93
	<b>Name</b> <Nm>	[0..1]	Text		93
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		93
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		93
	<b>Party2</b> <Pty2>	[0..1]			94
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		94
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		95
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		95
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		95
	<b>SubAccount</b> <SubAcct>	[0..1]			95
	<b>Identification</b> <Id>	[1..1]	±		96
	<b>Name</b> <Nm>	[0..1]	Text		96
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		96
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		96
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		97
	<b>TradeLegDetails</b> <TradLegDtls>	[1..1]		C19	97
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		100

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		100
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		100
	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[0..1]	IdentifierSet		100
	<b>OrderIdentification</b> <Ordrid>	[0..1]	Text		101
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		101
	<b>Status</b> <Sts>	[0..1]	CodeSet		101
	<b>TradeDate</b> <TradDt>	[1..1]	±		101
	<b>TransactionDateTime</b> <TxDtTm>	[0..1]	DateTime		101
	<b>SettlementDate</b> <SttlmDt>	[0..1]			102
{Or	<b>Date</b> <Dt>	[1..1]	Date		102
Or}	<b>DateCode</b> <DtCd>	[1..1]			102
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		102
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		102
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	103
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C20	104
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		105
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		106
	<b>DealPrice</b> <DealPric>	[1..1]	±		106
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		106
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		107
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	107
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	107
	<b>Identification</b> <Id>	[0..1]	±		108
	<b>Type</b> <Tp>	[1..1]	±		108
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		108
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		109
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		109
	<b>Broker</b> <Brkr>	[0..1]			109
	<b>Identification</b> <Id>	[1..1]			110
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	111

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		111
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			112
	<b>Name</b> <Nm>	[1..1]	Text		112
	<b>Address</b> <Adr>	[0..1]			112
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		114
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		115
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		115
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	115
	<b>TradingParty</b> <TradgPty>	[1..1]	±		115
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		116
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		116
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		116
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		116
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			117
{Or	<b>Identification</b> <Id>	[1..1]			117
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		117
	<b>Identification</b> <Id>	[0..1]	Text		118
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	118
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			118
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		118
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	119
Or}	<b>Proprietary</b> <Prtry>	[1..1]			119
	<b>Identification</b> <Id>	[0..1]	Text		120

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]	±		120
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		120
	<b>SettlementDetails</b> <SttlmDtls>	[1..1]			120
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		120
	<b>Depository</b> <Dpstry>	[0..1]	±		121
	<b>CancellationReason</b> <CxlRsn>	[0..1]			121
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		121
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		122
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	122

### 3.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

#### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

#### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

#### C3 AdditonalDetailsGuideline

(Guideline)

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

#### **C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### **C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007

- 
- *Error Text:* Invalid currency code or too many decimal digits.

## **C8 DepositoryGuideline**

(Rule)

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

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

## **C9 DepositoryGuideline**

(Rule)

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

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

## **C10 DepositoryOrPlaceOfListingPresenceRule**

(Rule)

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

Following Must be True

    /SettlementDetails/Depository Must be present

Or     /TradeLegDetails/PlaceOfListing Must be present

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00200
- *Error Text:* Either Depository or PlaceOfListing must be present

*This constraint is defined at the MessageDefinition level.*

## **C11 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

## **C12 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

## **C13 ISINGuideline**

(Rule)



---

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

**C14 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

**C15 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C16 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C17 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**C18 SupplementaryDataRule**

(Rule)

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

**C19 TradeIdentificationPresenceRule**

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00658
- *Error Text:* TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier  
Must be present.

**C20 ValidationByTable**

(Rule)

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

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 3.4.2 ClearingAccount <ClrAcct>

*Presence:* [1..1]

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

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

### 3.4.3 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

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

**DeliveryAccount <DlrvyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

### 3.4.4 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount227](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

### 3.4.5 ClearingDetails <ClrDtls>

*Presence:* [0..1]

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

**ClearingDetails <ClrDtls>** contains the following **Clearing8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		77
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		78
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		78
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			78
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		80
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		80
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	81
	<b>Depository</b> <Dpstry>	[1..1]	±		82
	<b>Party1</b> <Pty1>	[1..1]			83
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		83
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		84
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		84
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		84
	<b>SubAccount</b> <SubAcct>	[0..1]			84
	<b>Identification</b> <Id>	[1..1]	±		85
	<b>Name</b> <Nm>	[0..1]	Text		85
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		85
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		85
	<b>Party2</b> <Pty2>	[0..1]			86
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		86
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		87
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		87
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		87
	<b>SubAccount</b> <SubAcct>	[0..1]			87
	<b>Identification</b> <Id>	[1..1]	±		88
	<b>Name</b> <Nm>	[0..1]	Text		88
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		88
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		88
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		89
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	89

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		90
	<b>Party1</b> <Pty1>	[1..1]			91
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		91
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		92
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		92
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		92
	<b>SubAccount</b> <SubAcct>	[0..1]			92
	<b>Identification</b> <Id>	[1..1]	±		93
	<b>Name</b> <Nm>	[0..1]	Text		93
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		93
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		93
	<b>Party2</b> <Pty2>	[0..1]			94
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		94
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		95
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		95
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		95
	<b>SubAccount</b> <SubAcct>	[0..1]			95
	<b>Identification</b> <Id>	[1..1]	±		96
	<b>Name</b> <Nm>	[0..1]	Text		96
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		96
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		96
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		97

### 3.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

*Presence:* [1..1]

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

*Datatype:* [NettingEligible1Code](#) on page 480

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

CodeName	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

### 3.4.5.2 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 3.4.5.3 GuaranteedTrade <GrntedTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

### 3.4.5.4 TradeCounterpartyIdentification <TradCtrPtyId>

*Presence:* [0..1]

*Definition:* Whether the trades are guaranteed or not by the central counterparty (this is when the central counterparty has not done the novation), provide details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**TradeCounterpartyIdentification <TradCtrPtyId>** contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		80
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		80
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	81
	<b>Depository</b> <Dpstry>	[1..1]	±		82
	<b>Party1</b> <Pty1>	[1..1]			83
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		83
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		84
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		84
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		84
	<b>SubAccount</b> <SubAcct>	[0..1]			84
	<b>Identification</b> <Id>	[1..1]	±		85
	<b>Name</b> <Nm>	[0..1]	Text		85
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		85
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		85
	<b>Party2</b> <Pty2>	[0..1]			86
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		86
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		87
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		87
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		87
	<b>SubAccount</b> <SubAcct>	[0..1]			87
	<b>Identification</b> <Id>	[1..1]	±		88
	<b>Name</b> <Nm>	[0..1]	Text		88
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		88
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		88
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		89
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	89
	<b>Depository</b> <Dpstry>	[1..1]	±		90
	<b>Party1</b> <Pty1>	[1..1]			91
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		91

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		92
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		92
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		92
	<b>SubAccount</b> <SubAcct>	[0..1]			92
	<b>Identification</b> <Id>	[1..1]	±		93
	<b>Name</b> <Nm>	[0..1]	Text		93
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		93
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		93
	<b>Party2</b> <Pty2>	[0..1]			94
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		94
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		95
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		95
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		95
	<b>SubAccount</b> <SubAcct>	[0..1]			95
	<b>Identification</b> <Id>	[1..1]	±		96
	<b>Name</b> <Nm>	[0..1]	Text		96
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		96
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		96
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		97

#### 3.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

*Presence:* [1..1]

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

**TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 3.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

*Presence:* [1..1]

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



**TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 3.4.5.4.3 DeliveringParties <DlvrgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		82
	<b>Party1</b> <Pty1>	[1..1]			83
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		83
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		84
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		84
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		84
	<b>SubAccount</b> <SubAcct>	[0..1]			84
	<b>Identification</b> <Id>	[1..1]	±		85
	<b>Name</b> <Nm>	[0..1]	Text		85
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		85
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		85
	<b>Party2</b> <Pty2>	[0..1]			86
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		86
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		87
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		87
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		87
	<b>SubAccount</b> <SubAcct>	[0..1]			87
	<b>Identification</b> <Id>	[1..1]	±		88
	<b>Name</b> <Nm>	[0..1]	Text		88
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		88
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		88
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		89

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 3.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 3.4.5.4.3.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		83
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		84
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		84
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		84
	<b>SubAccount</b> <SubAcct>	[0..1]			84
	<b>Identification</b> <Id>	[1..1]	±		85
	<b>Name</b> <Nm>	[0..1]	Text		85
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		85
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		85

##### 3.4.5.4.3.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 3.4.5.4.3.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 3.4.5.4.3.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		85
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		85
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		85

#### 3.4.5.4.3.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 3.4.5.4.3.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 3.4.5.4.3.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

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

##### 3.4.5.4.3.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 3.4.5.4.3.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 3.4.5.4.3.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

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

#### 3.4.5.4.3.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 3.4.5.4.3.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.3.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.



**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 3.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4 ReceivingParties <RcvgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		90
	<b>Party1</b> <Pty1>	[1..1]			91
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		91
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		92
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		92
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		92
	<b>SubAccount</b> <SubAcct>	[0..1]			92
	<b>Identification</b> <Id>	[1..1]	±		93
	<b>Name</b> <Nm>	[0..1]	Text		93
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		93
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		93
	<b>Party2</b> <Pty2>	[0..1]			94
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		94
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		95
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		95
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		95
	<b>SubAccount</b> <SubAcct>	[0..1]			95
	<b>Identification</b> <Id>	[1..1]	±		96
	<b>Name</b> <Nm>	[0..1]	Text		96
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		96
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		96
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		97

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 3.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 3.4.5.4.4.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		91
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		92
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		92
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		92
	<b>SubAccount</b> <SubAcct>	[0..1]			92
	<b>Identification</b> <Id>	[1..1]	±		93
	<b>Name</b> <Nm>	[0..1]	Text		93
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		93
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		93

##### 3.4.5.4.4.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 3.4.5.4.4.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 3.4.5.4.4.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		93
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		93
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		93

#### 3.4.5.4.4.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 3.4.5.4.4.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 3.4.5.4.4.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		94
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		95
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		95
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		95
	<b>SubAccount</b> <SubAcct>	[0..1]			95
	<b>Identification</b> <Id>	[1..1]	±		96
	<b>Name</b> <Nm>	[0..1]	Text		96
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		96
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		96

#### 3.4.5.4.4.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 3.4.5.4.4.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 3.4.5.4.4.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		96
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		96
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		96

#### 3.4.5.4.4.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 3.4.5.4.4.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 3.4.5.4.4.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.



**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 3.4.5.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

### 3.4.6 TradeLegDetails <TradLegDtls>

*Presence:* [1..1]

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

*Impacted by:* [C19 TradeIdentificationPresenceRule](#)

**TradeLegDetails <TradLegDtls>** contains the following **TradeLeg14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		100
	<b>TradIdentification</b> <TradId>	[0..1]	Text		100
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		100
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		100
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		101
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		101
	<b>Status</b> <Sts>	[0..1]	CodeSet		101
	<b>TradeDate</b> <TradDt>	[1..1]	±		101
	<b>TransactionDateTime</b> <TxDtTm>	[0..1]	DateTime		101
	<b>SettlementDate</b> <SttlmDt>	[0..1]			102
{Or	<b>Date</b> <Dt>	[1..1]	Date		102
Or}	<b>DateCode</b> <DtCd>	[1..1]			102
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		102
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		102
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	103
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C20	104
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		105
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		106
	<b>DealPrice</b> <DealPric>	[1..1]	±		106
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		106
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		107
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	107
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	107
	<b>Identification</b> <Id>	[0..1]	±		108
	<b>Type</b> <Tp>	[1..1]	±		108
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		108
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		109
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		109
	<b>Broker</b> <Brkr>	[0..1]			109

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			110
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	111
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		111
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			112
	<b>Name</b> <Nm>	[1..1]	Text		112
	<b>Address</b> <Adr>	[0..1]			112
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		114
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		115
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		115
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	115
	<b>TradingParty</b> <TradgPty>	[1..1]	±		115
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		116
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		116
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		116
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		116
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			117
{Or	<b>Identification</b> <Id>	[1..1]			117
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		117
	<b>Identification</b> <Id>	[0..1]	Text		118
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	118
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			118
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		118
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	119

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]			119
	<b>Identification</b> <Id>	[0..1]	Text		120
	<b>Type</b> <Tp>	[1..1]	±		120
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		120

#### Constraints

- **TradeIdentificationPresenceRule**

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

Error handling:

– Error severity: Fatal

– Error Code: X00658

– Error Text: TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

#### 3.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: [Max35Text on page 493](#)

#### 3.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

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

Datatype: [Max35Text on page 493](#)

#### 3.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [0..1]

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

Datatype: [Max35Text on page 493](#)

#### 3.4.6.4 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

*Datatype:* [UTIIIdentifier on page 490](#)

### 3.4.6.5 OrderIdentification <Ordrid>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

### 3.4.6.6 AllocationIdentification <Allcnld>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

### 3.4.6.7 Status <Sts>

*Presence:* [0..1]

*Definition:* Provides the status of the trade leg.

*Datatype:* [Status5Code on page 484](#)

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

### 3.4.6.8 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Provides the date or date and time of trade transaction.

**TradeDate <TradDt>** contains one of the following elements (see [DateAndDateTime2Choice on page 390](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

### 3.4.6.9 TransactionDateTime <TxDtTm>

*Presence:* [0..1]

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

*Datatype:* [ISODatetime on page 487](#)

### 3.4.6.10 SettlementDate <SttImDt>

*Presence:* [0..1]

*Definition:* Provides the contractual settlement date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date &lt;Dt&gt;</b>	[1..1]	Date		102
Or}	<b>DateCode &lt;DtCd&gt;</b>	[1..1]			102
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		102
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		102

#### 3.4.6.10.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* [ISODate on page 487](#)

#### 3.4.6.10.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		102
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		102

##### 3.4.6.10.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code on page 476](#)

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

##### 3.4.6.10.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

### 3.4.6.11 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* [C11 DescriptionPresenceRule](#), [C12 DescriptionUsageRule](#), [C13 ISINGuideline](#), [C14 ISINPresenceRule](#), [C17 OtherIdentificationPresenceRule](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification48](#) on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <OthrId>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

---

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

### 3.4.6.12 TradingCurrency <TradgCcy>

*Presence:* [0..1]

*Definition:* Specifies the ISO code of the trade currency.

*Impacted by:* [C20 ValidationByTable](#)

*Datatype:* [CurrencyCode on page 476](#)

#### Constraints

- **ValidationByTable**

(Rule)



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

### 3.4.6.13 BuySellIndicator <BuySellInd>

*Presence:* [1..1]

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

*Datatype:* [Side1Code on page 482](#)

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

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

#### 3.4.6.14 TradeQuantity <TradQty>

*Presence:* [1..1]

*Definition:* Identifies the quantity of the trade leg.

**TradeQuantity <TradQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 3.4.6.15 DealPrice <DealPric>

*Presence:* [1..1]

*Definition:* Specifies the price of the traded financial instrument.

**DealPrice <DealPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 3.4.6.16 GrossAmount <GrssAmt>

*Presence:* [0..1]

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

**GrossAmount <GrssAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

### 3.4.6.17 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

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

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

### 3.4.6.18 PlaceOfTrade <PlcOfTrad>

*Presence:* [1..1]

*Definition:* Place at which the security is traded.

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

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification84](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

### 3.4.6.19 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Place at which the security is listed.

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		108
	<b>Type</b> <Tp>	[1..1]	±		108

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 3.4.6.19.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 3.4.6.19.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see [MarketType9Choice](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		437
Or}	Proprietary <Prtry>	[1..1]	±		437

#### 3.4.6.20 TradeType <TradTp>

*Presence:* [1..1]

*Definition:* Identifies the type of trade transaction.

*Datatype:* [TradeType1Code](#) on page 485

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

### 3.4.6.21 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was excuted.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		468
Or}	Proprietary <Prtry>	[1..1]	±		469

### 3.4.6.22 DerivativeRelatedTrade <DerivRltdTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

### 3.4.6.23 Broker <Brkr>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			110
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	111
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		111
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			112
	<b>Name</b> <Nm>	[1..1]	Text		112
	<b>Address</b> <Adr>	[0..1]			112
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		114
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		115
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		115
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	115

### 3.4.6.23.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	111
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		111
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			112
	<b>Name</b> <Nm>	[1..1]	Text		112
	<b>Address</b> <Adr>	[0..1]			112
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114

#### 3.4.6.23.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

##### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 3.4.6.23.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

### 3.4.6.23.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		112
	<b>Address</b> <Adr>	[0..1]			112
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114

#### 3.4.6.23.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max350Text](#) on page 493

#### 3.4.6.23.1.3.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		113
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		113
	<b>StreetName</b> <StrtNm>	[0..1]	Text		113
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		113
	<b>PostCode</b> <PstCd>	[0..1]	Text		114
	<b>TownName</b> <TwnNm>	[0..1]	Text		114
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		114
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	114

#### 3.4.6.23.1.3.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* [AddressType2Code on page 473](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 3.4.6.23.1.3.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* [Max70Text on page 493](#)

#### 3.4.6.23.1.3.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* [Max70Text on page 493](#)

#### 3.4.6.23.1.3.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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

---

*Datatype:* Max16Text on page 492

#### **3.4.6.23.1.3.2.5 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* Max16Text on page 492

#### **3.4.6.23.1.3.2.6 TownName <TwnNm>**

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### **3.4.6.23.1.3.2.7 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### **3.4.6.23.1.3.2.8 Country <Ctry>**

*Presence:* [1..1]

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

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

##### **Constraints**

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **3.4.6.23.2 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see [AlternatePartyIdentification8](#) on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		444
	Country <Ctry>	[1..1]	CodeSet	C5	444
	AlternateIdentification <AltrnId>	[1..1]	Text		445

### 3.4.6.23.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

### 3.4.6.23.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

### 3.4.6.23.5 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* [C3 AdditonalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditonalDetailsGuideline**

(Guideline)

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

### 3.4.6.24 TradingParty <TradgPty>

*Presence:* [1..1]

*Definition:* Provides the identification of the trading party.

**TradingParty <TradgPty>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 3.4.6.25 TradeRegistrationOrigin <TradRegnOrgn>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

### 3.4.6.26 TradingPartyAccount <TradgPtyAcct>

*Presence:* [0..1]

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

**TradingPartyAccount <TradgPtyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

### 3.4.6.27 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

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

*Datatype:* [TradingCapacity10Code](#) on page 486

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

### 3.4.6.28 TradePostingCode <TradPstngCd>

*Presence:* [0..1]

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

*Datatype:* [TradePosting1Code](#) on page 484

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

### 3.4.6.29 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification</b> <Id>	[1..1]			117
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		117
	<b>Identification</b> <Id>	[0..1]	Text		118
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	118
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			118
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		118
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	119
Or}	<b>Proprietary</b> <Prtry>	[1..1]			119
	<b>Identification</b> <Id>	[0..1]	Text		120
	<b>Type</b> <Tp>	[1..1]	±		120

#### 3.4.6.29.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		117
	<b>Identification</b> <Id>	[0..1]	Text		118

##### 3.4.6.29.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

### 3.4.6.29.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

### 3.4.6.29.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

#### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

### 3.4.6.29.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		118
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	119

#### 3.4.6.29.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

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

### 3.4.6.29.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 3.4.6.29.4 Proprietary <Prtry>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		120
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		120

### 3.4.6.29.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

### 3.4.6.29.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

### 3.4.6.30 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

## 3.4.7 SettlementDetails <SttlmDtls>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		120
	<b>Depository</b> <Dpstry>	[0..1]	±		121

### 3.4.7.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount to be settled.



**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

### 3.4.7.2 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

## 3.4.8 CancellationReason <CxlRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason for the cancellation.

**CancellationReason <CxlRsn>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		121
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		122

### 3.4.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* [CancelledStatusReason16Code](#) on page 474

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For

CodeName	Name	Definition
		corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 3.4.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

### 3.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C18 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- **SupplementaryDataRule**

(Rule)

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 **MX secl.003.001.05** **TradeLegStatementV05**

### 4.1 **MessageDefinition Functionality**

#### Scope

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

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

#### Usage

The TradeLegStatement message may be either sent:

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

#### Outline

The TradeLegStatementV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. StatementParameters

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

B. Pagination

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

C. ClearingMember

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

D. ClearingAccount

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

E. StatementDetails

Provides the statement details.

F. SupplementaryData

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegStmt>	[1..1]			
	<b>StatementParameters</b> <StmtParams>	[1..1]	±	C18	133
	<b>Pagination</b> <Pgntn>	[1..1]	±		134
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		134
	<b>ClearingAccount</b> <ClrAcct>	[0..1]	±		135
	<b>StatementDetails</b> <StmtDtls>	[1..*]			135
	<b>ClearingAccount</b> <ClrAcct>	[0..1]	±		140
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		140
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		140
	<b>TradeLegsDetails</b> <TradLegsDtls>	[1..*]		C10, C20	141
	<b>MarginAccount</b> <MrgnAcct>	[0..1]	±		146
	<b>DeliveryAccount</b> <DlvyAcct>	[0..1]	±		146
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		147
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		147
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		147
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		147
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		147
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		147
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		148
	<b>TradeDate</b> <TradDt>	[1..1]	±		148
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		148
	<b>SettlementDate</b> <SttlmDt>	[0..1]			148
{Or	<b>Date</b> <Dt>	[1..1]	Date		149
Or}	<b>DateCode</b> <DtCd>	[1..1]			149
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		149
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		149
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C21	151
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		151
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		153
	<b>DealPrice</b> <DealPric>	[1..1]	±		153
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		153
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	153
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	154
	<b>Identification</b> <Id>	[0..1]	±		154
	<b>Type</b> <Tp>	[1..1]	±		155
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		155
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		155
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		156
	<b>Broker</b> <Brkr>	[0..1]			156
	<b>Identification</b> <Id>	[1..1]			156
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	157
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		157
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			158
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		161
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		161
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	161

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingParty</b> <TradgPty>	[1..1]	±		161
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		162
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		162
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		162
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		162
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			163
{Or	<b>Identification</b> <Id>	[1..1]			163
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		163
	<b>Identification</b> <Id>	[0..1]	Text		164
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	164
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			164
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		164
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	165
Or}	<b>Proprietary</b> <Prtry>	[1..1]			165
	<b>Identification</b> <Id>	[0..1]	Text		166
	<b>Type</b> <Tp>	[1..1]	±		166
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		166
	<b>SettlementDetails</b> <SttlmDtls>	[0..1]			166
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		166
	<b>Depository</b> <Dpstry>	[0..1]	±		167
	<b>ClearingDetails</b> <ClrDtls>	[0..1]			167
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		169
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		170
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		170
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			170
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		172
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		172
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	173
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	181
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		189
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		189
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C19	189

## 4.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

**C3 AdditonalDetailsGuideline**

(Guideline)

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

**C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

**C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

---

**C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C8 DepositoryGuideline**

(Rule)

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

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

**C9 DepositoryGuideline**

(Rule)

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

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

**C10 DepositoryOrPlaceOfListingPresenceRule**

(Rule)

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00200
- *Error Text:* Either Depository or PlaceOfListing must be present

**C11 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

---

**C12 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

**C13 ISINGuideline**

(Rule)

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

**C14 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

**C15 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C16 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C17 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**C18 ReportNumberRule**

(Rule)

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

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

#### **C19 SupplementaryDataRule**

(Rule)

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

#### **C20 TradeIdentificationPresenceRule**

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00658
- *Error Text:* TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

#### **C21 ValidationByTable**

(Rule)

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

## **4.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **4.4.1 StatementParameters <StmtParams>**

*Presence:* [1..1]

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

*Impacted by:* C18 ReportNumberRule

**StatementParameters <StmntParams>** contains the following elements (see [Statement86 on page 438](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmntId>	[1..1]	Text		438
	StatementDateAndTime <StmntDtAndTm>	[1..1]	±		438
	UpdateType <UpdTp>	[1..1]	CodeSet		439
	Frequency <Frqcy>	[1..1]	CodeSet		439
	ReportNumber <RptNb>	[0..1]	Text		439
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		439

#### Constraints

- **ReportNumberRule**

(Rule)

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

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

## 4.4.2 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see [Pagination1 on page 439](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

## 4.4.3 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.4 ClearingAccount <ClrAcct>

*Presence:* [0..1]

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

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

#### 4.4.5 StatementDetails <StmtDtls>

*Presence:* [1..\*]

*Definition:* Provides the statement details.

**StatementDetails <StmntDtls>** contains the following **TradeLegStatement5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingAccount</b> <ClrAcct>	[0..1]	±		140
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		140
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		140
	<b>TradeLegsDetails</b> <TradLegsDtls>	[1..*]		C10, C20	141
	<b>MarginAccount</b> <MrgnAcct>	[0..1]	±		146
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		146
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		147
	<b>TradeldIdentification</b> <TradId>	[0..1]	Text		147
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		147
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		147
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		147
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		147
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		148
	<b>TradeDate</b> <TradDt>	[1..1]	±		148
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		148
	<b>SettlementDate</b> <SttlmDt>	[0..1]			148
{Or	<b>Date</b> <Dt>	[1..1]	Date		149
Or}	<b>DateCode</b> <DtCd>	[1..1]			149
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		149
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		149
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	149
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C21	151
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		151
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		153
	<b>DealPrice</b> <DealPric>	[1..1]	±		153
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		153
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	153
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	154



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		154
	<b>Type</b> <Tp>	[1..1]	±		155
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		155
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		155
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		156
	<b>Broker</b> <Brkr>	[0..1]			156
	<b>Identification</b> <Id>	[1..1]			156
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	157
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		157
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			158
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		161
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		161
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	161
	<b>TradingParty</b> <TradgPty>	[1..1]	±		161
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		162
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		162
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		162
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		162
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			163
{Or	<b>Identification</b> <Id>	[1..1]			163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		163
	<b>Identification</b> <Id>	[0..1]	Text		164
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	164
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			164
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		164
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	165
Or}	<b>Proprietary</b> <Prtry>	[1..1]			165
	<b>Identification</b> <Id>	[0..1]	Text		166
	<b>Type</b> <Tp>	[1..1]	±		166
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		166
	<b>SettlementDetails</b> <SttlmDtls>	[0..1]			166
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		166
	<b>Depository</b> <Dpstry>	[0..1]	±		167
	<b>ClearingDetails</b> <ClrDtls>	[0..1]			167
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		169
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		170
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		170
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			170
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		172
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		172
	<b>DeliveringParties</b> <DlvrPties>	[0..1]		C8	173
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	181
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <ScitiesSttlmSys>	[0..1]	Text		189
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		189

#### 4.4.5.1 ClearingAccount <ClrAcct>

*Presence:* [0..1]

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

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

#### 4.4.5.2 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.5.3 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see  
PartyIdentificationAndAccount227 on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrnId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

#### 4.4.5.4 TradeLegsDetails <TradLegsDtls>

*Presence:* [1..\*]

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

*Impacted by:* C10 DepositoryOrPlaceOfListingPresenceRule, C20  
TradeIdentificationPresenceRule

**TradeLegsDetails <TradLegsDtls>** contains the following **TradeLeg15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginAccount</b> <MrgnAcct>	[0..1]	±		146
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		146
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		147
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		147
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		147
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		147
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		147
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		147
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		148
	<b>TradeDate</b> <TradDt>	[1..1]	±		148
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		148
	<b>SettlementDate</b> <SttlmDt>	[0..1]			148
{Or	<b>Date</b> <Dt>	[1..1]	Date		149
Or}	<b>DateCode</b> <DtCd>	[1..1]			149
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		149
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		149
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C13, C14, C17	149
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C21	151
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		151
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		153
	<b>DealPrice</b> <DealPric>	[1..1]	±		153
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		153
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C15	153
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C16	154
	<b>Identification</b> <Id>	[0..1]	±		154
	<b>Type</b> <Tp>	[1..1]	±		155
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		155
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		155
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		156

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Broker</b> <Brkr>	[0..1]			156
	<b>Identification</b> <Id>	[1..1]			156
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	157
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		157
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			158
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		161
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		161
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	161
	<b>TradingParty</b> <TradgPty>	[1..1]	±		161
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		162
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		162
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		162
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		162
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			163
{Or	<b>Identification</b> <Id>	[1..1]			163
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		163
	<b>Identification</b> <Id>	[0..1]	Text		164
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	164
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			164
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		164

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	165
Or}	<b>Proprietary</b> <Prtry>	[1..1]			165
	<b>Identification</b> <Id>	[0..1]	Text		166
	<b>Type</b> <Tp>	[1..1]	±		166
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		166
	<b>SettlementDetails</b> <SttlmDtls>	[0..1]			166
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		166
	<b>Depository</b> <Dpstry>	[0..1]	±		167
	<b>ClearingDetails</b> <ClrDtls>	[0..1]			167
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		169
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		170
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		170
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			170
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		172
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		172
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	173
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	181
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		189
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		189

## Constraints

### • DepositoryOrPlaceOfListingPresenceRule

(Rule)

Depository or PlaceOfListing must be present.

Following Must be True

/PlaceOfListing Must be present

Or /SettlementDetails/Depository Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00200
- Error Text: Either Depository or PlaceOfListing must be present

### • TradeIdentificationPresenceRule

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

Error handling:

- Error severity: Fatal
- Error Code: X00658
- Error Text: TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

#### 4.4.5.4.1 MarginAccount <MrgnAcct>

Presence: [0..1]

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

**MarginAccount <MrgnAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 4.4.5.4.2 DeliveryAccount <DlvryAcct>

Presence: [0..1]

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

**DeliveryAccount <DlvryAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 4.4.5.4.3 TradeLegIdentification <TradLegId>

*Presence:* [1..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.4 TradeIdentification <TradId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.5 TradeExecutionIdentification <TradExctnId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.6 UniqueTransactionIdentifier <UnqTxIdr>

*Presence:* [0..1]

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

*Datatype:* [UTIIDentifier](#) on page 490

#### 4.4.5.4.7 OrderIdentification <OrdId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.8 AllocationIdentification <AllcnId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.9 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount227](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrnId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

#### 4.4.5.4.10 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Provides the date or date and time of trade transaction.

**TradeDate <TradDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 4.4.5.4.11 TransactionDateAndTime <TxDtAndTm>

*Presence:* [0..1]

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

*Datatype:* [ISODatetime](#) on page 487

#### 4.4.5.4.12 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Provides the contractual settlement date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		149
Or}	<b>DateCode</b> <DtCd>	[1..1]			149
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		149
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		149

#### 4.4.5.4.12.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* ISODate on page 487

#### 4.4.5.4.12.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		149
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		149

##### 4.4.5.4.12.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* DateType1Code on page 476

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

##### 4.4.5.4.12.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see GenericIdentification30 on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 4.4.5.4.13 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* C11 DescriptionPresenceRule, C12 DescriptionUsageRule, C13 ISINGuideline,  
C14 ISINPresenceRule, C17 OtherIdentificationPresenceRule

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification48](#) on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <OthrId>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 4.4.5.4.14 TradingCurrency <TradgCcy>

*Presence:* [0..1]

*Definition:* Specifies the ISO code of the trade currency.

*Impacted by:* C21 ValidationByTable

*Datatype:* CurrencyCode on page 476

**Constraints**

• **ValidationByTable**

(Rule)

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

#### 4.4.5.4.15 BuySellIndicator <BuySellInd>

*Presence:* [1..1]

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

*Datatype:* Side1Code on page 482

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

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



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

#### 4.4.5.4.16 TradeQuantity <TradQty>

*Presence:* [1..1]

*Definition:* Identifies the quantity of the trade leg.

**TradeQuantity <TradQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 4.4.5.4.17 DealPrice <DealPric>

*Presence:* [1..1]

*Definition:* Specifies the price of the traded financial instrument.

**DealPrice <DealPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 4.4.5.4.18 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

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

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 4.4.5.4.19 PlaceOfTrade <PlcOfTrad>

*Presence:* [1..1]

*Definition:* Place at which the security is traded.

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

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification84](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 4.4.5.4.20 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Place at which the security is listed.

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		154
	<b>Type</b> <Tp>	[1..1]	±		155

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 4.4.5.4.20.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 4.4.5.4.20.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see [MarketType9Choice](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		437
Or}	Proprietary <Prtry>	[1..1]	±		437

#### 4.4.5.4.21 TradeType <TradTp>

*Presence:* [1..1]

*Definition:* Identifies the type of trade transaction.

*Datatype:* [TradeType1Code](#) on page 485

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

#### 4.4.5.4.22 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was excuted.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see [TradeTransactionCondition5Choice](#) on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		468
Or}	Proprietary <Prtry>	[1..1]	±		469

#### 4.4.5.4.23 DerivativeRelatedTrade <DerivRltdTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 4.4.5.4.24 Broker <Brkr>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			156
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	157
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		157
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			158
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		161
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		161
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C3	161

##### 4.4.5.4.24.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C4	157
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		157
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			158
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160

#### 4.4.5.4.24.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 4.4.5.4.24.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

#### 4.4.5.4.24.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		158
	<b>Address</b> <Adr>	[0..1]			158
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160

##### 4.4.5.4.24.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max350Text](#) on page 493

##### 4.4.5.4.24.1.3.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		159
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		159
	<b>StreetName</b> <StrtNm>	[0..1]	Text		159
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		159
	<b>PostCode</b> <PstCd>	[0..1]	Text		160
	<b>TownName</b> <TwnNm>	[0..1]	Text		160
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		160
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	160

#### 4.4.5.4.24.1.3.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* [AddressType2Code on page 473](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 4.4.5.4.24.1.3.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* [Max70Text on page 493](#)

#### 4.4.5.4.24.1.3.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* [Max70Text on page 493](#)

#### 4.4.5.4.24.1.3.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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

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*Datatype:* [Max16Text on page 492](#)

#### **4.4.5.4.24.1.3.2.5 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* [Max16Text on page 492](#)

#### **4.4.5.4.24.1.3.2.6 TownName <TwnNm>**

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### **4.4.5.4.24.1.3.2.7 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### **4.4.5.4.24.1.3.2.8 Country <Ctry>**

*Presence:* [1..1]

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

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

*Datatype:* [CountryCode on page 475](#)

#### **Constraints**

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **4.4.5.4.24.2 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.



**AlternateIdentification <AltrnId>** contains the following elements (see [AlternatePartyIdentification8](#) on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		444
	Country <Ctry>	[1..1]	CodeSet	C5	444
	AlternateIdentification <AltrnId>	[1..1]	Text		445

#### 4.4.5.4.24.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.24.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.24.5 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* [C3 AdditionalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditionalDetailsGuideline**

(Guideline)

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

#### 4.4.5.4.25 TradingParty <TradgPty>

*Presence:* [1..1]

*Definition:* Provides the identification of the trading party.

**TradingParty <TradgPty>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.5.4.26 TradeRegistrationOrigin <TradRegnOrgn>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.27 TradingPartyAccount <TradgPtyAcct>

*Presence:* [0..1]

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

**TradingPartyAccount <TradgPtyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 4.4.5.4.28 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

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

*Datatype:* [TradingCapacity10Code](#) on page 486

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

#### 4.4.5.4.29 TradePostingCode <TradPstngCd>

*Presence:* [0..1]

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

*Datatype:* [TradePosting1Code](#) on page 484

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

#### 4.4.5.4.30 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification &lt;Id&gt;</b>	[1..1]			163
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		163
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		164
Or	<b>Country &lt;Ctry&gt;</b>	[1..1]	CodeSet	C5	164
Or	<b>TypeAndIdentification &lt;TpAndId&gt;</b>	[1..1]			164
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		164
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet	C4	165
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]			165
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		166
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		166

##### 4.4.5.4.30.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		163
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		164

##### 4.4.5.4.30.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

#### 4.4.5.4.30.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 4.4.5.4.30.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

#### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 4.4.5.4.30.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		164
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	165

#### 4.4.5.4.30.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

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

#### 4.4.5.4.30.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 4.4.5.4.30.4 Proprietary <Prtry>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	Text		166
	<b>Type</b> <Tp>	[1..1]	±		166

#### 4.4.5.4.30.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.30.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 4.4.5.4.31 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 4.4.5.4.32 SettlementDetails <SttlmDtls>

*Presence:* [0..1]

*Definition:* Provides settlement details such as the settlement amount or the place of settlement.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		166
	<b>Depository</b> <Dpstry>	[0..1]	±		167

##### 4.4.5.4.32.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 4.4.5.4.32.2 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 4.4.5.4.33 ClearingDetails <ClrDtls>

*Presence:* [0..1]

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

**ClearingDetails <ClrDtls>** contains the following **Clearing8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementNettingEligibleCode</b> <SttlmNetgElgblCd>	[1..1]	CodeSet		169
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		170
	<b>GuaranteedTrade</b> <GrntedTrad>	[0..1]	Indicator		170
	<b>TradeCounterpartyIdentification</b> <TradCtrPtyId>	[0..1]			170
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		172
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		172
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	173
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	181



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		189

#### 4.4.5.4.33.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

*Presence:* [1..1]

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

*Datatype:* [NettingEligible1Code](#) on page 480

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.

CodeName	Name	Definition
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

#### 4.4.5.4.33.2 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.5.4.33.3 GuaranteedTrade <GrntedTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 4.4.5.4.33.4 TradeCounterpartyIdentification <TradCtrPtyId>

*Presence:* [0..1]

*Definition:* Whether the trades are guaranteed or not by the central counterparty (this is when the central counterparty has not done the novation), provide details such as the trade counterparty member identification or the trade counterparty clearing member identification.

**TradeCounterpartyIdentification <TradCtrPtyId>** contains the following **NonGuaranteedTrade4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeCounterpartyMemberIdentification</b> <TradCtrPtyMmbld>	[1..1]	±		172
	<b>TradeCounterpartyClearingMemberIdentification</b> <TradCtrPtyClrMmbld>	[1..1]	±		172
	<b>DeliveringParties</b> <DlvrgPties>	[0..1]		C8	173
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181
	<b>ReceivingParties</b> <RcvgPties>	[0..1]		C9	181
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		189

#### 4.4.5.4.33.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

*Presence:* [1..1]

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

**TradeCounterpartyMemberIdentification** <TradCtrPtyMmbld> contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.5.4.33.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

*Presence:* [1..1]

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

**TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 4.4.5.4.33.4.3 DeliveringParties <DlvrgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		174
	<b>Party1</b> <Pty1>	[1..1]			175
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177
	<b>Party2</b> <Pty2>	[0..1]			178
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		181

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 4.4.5.4.33.4.3.1 Depository <Dpstry>

Presence: [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 4.4.5.4.33.4.3.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		175
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		176
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		176
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		176
	<b>SubAccount</b> <SubAcct>	[0..1]			176
	<b>Identification</b> <Id>	[1..1]	±		177
	<b>Name</b> <Nm>	[0..1]	Text		177
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		177
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		177

#### 4.4.5.4.33.4.3.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 4.4.5.4.33.4.3.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 4.4.5.4.33.4.3.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		177
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		177
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		177

#### 4.4.5.4.33.4.3.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 4.4.5.4.33.4.3.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 4.4.5.4.33.4.3.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		178
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		179
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		179
	<b>ProcessingDate</b> <PrctDt>	[0..1]	±		179
	<b>SubAccount</b> <SubAcct>	[0..1]			179
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		180

##### 4.4.5.4.33.4.3.3.1 PartyIdentification <Ptyld>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 4.4.5.4.33.4.3.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 4.4.5.4.33.4.3.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		180
	<b>Name</b> <Nm>	[0..1]	Text		180
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		180

#### 4.4.5.4.33.4.3.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 4.4.5.4.33.4.3.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.3.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 4.4.5.4.33.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4 ReceivingParties <RcvgPties>

*Presence:* [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		182
	<b>Party1</b> <Pty1>	[1..1]			183
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185
	<b>Party2</b> <Pty2>	[0..1]			186
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		186
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		189

#### Constraints

- **DepositoryGuideline**

(Rule)

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

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

#### 4.4.5.4.33.4.4.1 Depository <Dpstry>

Presence: [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 4.4.5.4.33.4.4.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		183
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		184
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		184
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		184
	<b>SubAccount</b> <SubAcct>	[0..1]			184
	<b>Identification</b> <Id>	[1..1]	±		185
	<b>Name</b> <Nm>	[0..1]	Text		185
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		185
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		185

##### 4.4.5.4.33.4.4.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 4.4.5.4.33.4.4.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 4.4.5.4.33.4.4.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		185
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		185
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		185

#### 4.4.5.4.33.4.4.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 4.4.5.4.33.4.4.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 4.4.5.4.33.4.4.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		186
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		187
	<b>ProcessingIdentification</b> <Prctlld>	[0..1]	Text		187
	<b>ProcessingDate</b> <PrctDt>	[0..1]	±		187
	<b>SubAccount</b> <SubAcct>	[0..1]			187
	<b>Identification</b> <ld>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		188

##### 4.4.5.4.33.4.4.3.1 PartyIdentification <Ptyld>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 4.4.5.4.33.4.4.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 4.4.5.4.33.4.4.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		188
	<b>Name</b> <Nm>	[0..1]	Text		188
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		188

#### 4.4.5.4.33.4.4.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 4.4.5.4.33.4.4.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.33.4.4.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 4.4.5.4.33.4.4.4 SecuritiesSettlementSystem <SciesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 4.4.5.4.34 GrossAmount <GrssAmt>

*Presence:* [0..1]

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

**GrossAmount <GrssAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

## 4.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

---

### Constraints

- **SupplementaryDataRule**

(Rule)

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 **MX secl.004.001.04 NetPositionV04**

## 5.1 **MessageDefinition Functionality**

### Scope

The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.

The message definition is intended for use with the ISO 20022 Business Application Header.

### Usage

The central counterparty (CCP) nets all the positions per clearing account and sends the Net Position report message to the Clearing member.

### Outline

The NetPositionV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

B. Pagination

Provides information about the number of used pages.

C. ClearingMember

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

D. ClearingSegment

Clearing organisation that will clear the trade.

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

E. NetPositionReport

Provides the net position details such as the average deal price and net quantity.

F. SupplementaryData

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetPos>	[1..1]			
	ReportParameters <RptParams>	[1..1]		C15	198
	NetPositionIdentification <NetPosId>	[1..1]	Text		199
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		199
	UpdateType <UpdTp>	[1..1]	CodeSet		199
	Frequency <Frqcy>	[1..1]	CodeSet		199
	ReportNumber <RptNb>	[0..1]	Text		200
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		200
	Pagination <Pgntn>	[1..1]	±		200
	ClearingMember <ClrMmb>	[1..1]	±		200
	ClearingSegment <ClrSgmt>	[0..1]	±		200
	NetPositionReport <NetPosRpt>	[1..*]		C6	201
	ClearingAccount <ClrAcct>	[1..1]	±		205
	NonClearingMember <NonClrMmb>	[0..1]	±		205
	DeliveryAccount <DlrvyAcct>	[0..1]	±		205
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C14	206
	InitialPositionAmount <InitlPosAmt>	[0..1]	±		207
	NetPositionAmount <NetPosAmt>	[1..1]	±		207
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		208
	AverageDealPrice <AvrgDealPric>	[0..1]	±		208
	NetQuantity <NetQty>	[1..1]	±		208
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		209
	Depository <Dpstry>	[1..1]	±		209
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		209
	PlaceOfTrade <PlcOfTrad>	[0..1]	±	C11	209
	TradeDate <TradDt>	[0..1]	Date		210
	SettlementDate <SttlmDt>	[0..1]			210
{Or	Date <Dt>	[1..1]	Date		210



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>DateCode</b> <DtCd>	[1..1]			210
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		211
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		211
	<b>TradeLegDetails</b> <TradLegDtls>	[0..*]		C17	211
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		214
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		214
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		214
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		214
	<b>OrderIdentification</b> <Ordrid>	[0..1]	Text		214
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		215
	<b>TradeDate</b> <TradDt>	[1..1]	Date		215
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		215
	<b>SettlementDate</b> <SttlmDt>	[1..1]			215
{Or	<b>Date</b> <Dt>	[1..1]	Date		215
Or}	<b>DateCode</b> <DtCd>	[1..1]			215
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		216
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		216
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C18	216
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		216
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		218
	<b>DealPrice</b> <DealPric>	[1..1]	±		218
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		218
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C12	219
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C13	219
	<b>Identification</b> <Id>	[0..1]	±		220
	<b>Type</b> <Tp>	[1..1]	±		220
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		220
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		221
	<b>Broker</b> <Brkr>	[0..1]			221
	<b>Identification</b> <Id>	[1..1]			221
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	222

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		222
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			223
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		225
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		226
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		226
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C2	226
	<b>TradingParty</b> <TradgPty>	[1..1]	±		226
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		227
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		227
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		227
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		227
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			228
{Or	<b>Identification</b> <Id>	[1..1]			228
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		228
	<b>Identification</b> <Id>	[0..1]	Text		229
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	229
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			229
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		229
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C3	230
Or}	<b>Proprietary</b> <Prtry>	[1..1]			230
	<b>Identification</b> <Id>	[0..1]	Text		230

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]	±		231
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		231
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C16	231

## 5.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### C2 AdditonalDetailsGuideline

(Guideline)

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

### C3 AnyBIC

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### C4 Country

(Rule)

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

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C5 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C6 DepositoryOrPlaceOfListingPresenceRule**

(Rule)

At least Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00200
- *Error Text:* Either Depository or PlaceOfListing must be present

**C7 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

**C8 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

**C9 ISINGuideline**

(Rule)

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

---

**C10 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

**C11 MarketTypeAndIdentificationRule**

(Rule)

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentifierCode must be present.

**C12 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C13 MarketTypeAndIdentificationRule**

(Rule)

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

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

**C14 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**C15 ReportNumberRule**

(Rule)

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

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

#### C16 SupplementaryDataRule

(Rule)

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

#### C17 TradeIdentificationPresenceRule

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present. (CrossElementSimpleRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00658
- *Error Text:* TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

#### C18 ValidationByTable

(Rule)

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

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 ReportParameters <RptParams>

*Presence:* [1..1]

*Definition:* Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

*Impacted by:* C15 ReportNumberRule

**ReportParameters <RptParams>** contains the following **ReportParameters7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NetPositionIdentification</b> <NetPosId>	[1..1]	Text		199
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		199
	<b>UpdateType</b> <UpdTp>	[1..1]	CodeSet		199
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		199
	<b>ReportNumber</b> <RptNb>	[0..1]	Text		200
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		200

## Constraints

### • ReportNumberRule

(Rule)

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

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

### 5.4.1.1 NetPositionIdentification <NetPosId>

*Presence:* [1..1]

*Definition:* After netting, reference that is common to a net transaction to settle and all its underlying trades.

*Datatype:* [Max35Text on page 493](#)

### 5.4.1.2 ReportDateAndTime <RptDtAndTm>

*Presence:* [1..1]

*Definition:* Date and time of the net position report.

**ReportDateAndTime <RptDtAndTm>** contains one of the following elements (see [DateAndDateTime2Choice on page 390](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

### 5.4.1.3 UpdateType <UpdTp>

*Presence:* [1..1]

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

*Datatype:* [StatementUpdateType1Code on page 483](#)

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

### 5.4.1.4 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the report.

*Datatype:* [EventFrequency6Code on page 477](#)

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.

CodeName	Name	Definition
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

#### 5.4.1.5 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

*Datatype:* Exact5NumericText on page 492

#### 5.4.1.6 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see YesNoIndicator on page 490):

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

### 5.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Provides information about the number of used pages.

**Pagination <Pgntn>** contains the following elements (see Pagination1 on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

### 5.4.3 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see PartyIdentification253Choice on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 5.4.4 ClearingSegment <ClrSgmt>

*Presence:* [0..1]



*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

## 5.4.5 NetPositionReport <NetPosRpt>

*Presence:* [1..\*]

*Definition:* Provides the net position details such as the average deal price and net quantity.

*Impacted by:* C6 DepositoryOrPlaceOfListingPresenceRule

**NetPositionReport <NetPosRpt>** contains the following **NetPosition4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingAccount</b> <ClrAcct>	[1..1]	±		205
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		205
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		205
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C14	206
	<b>InitialPositionAmount</b> <InitlPosAmt>	[0..1]	±		207
	<b>NetPositionAmount</b> <NetPosAmt>	[1..1]	±		207
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		208
	<b>AverageDealPrice</b> <AvrgDealPric>	[0..1]	±		208
	<b>NetQuantity</b> <NetQty>	[1..1]	±		208
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		209
	<b>Depository</b> <Dpstry>	[1..1]	±		209
	<b>TradingCapacity</b> <TradgCpcty>	[0..1]	CodeSet		209
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±	C11	209
	<b>TradeDate</b> <TradDt>	[0..1]	Date		210
	<b>SettlementDate</b> <SttlmDt>	[0..1]			210
{Or	<b>Date</b> <Dt>	[1..1]	Date		210
Or}	<b>DateCode</b> <DtCd>	[1..1]			210
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		211
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		211
	<b>TradeLegDetails</b> <TradLegDtls>	[0..*]		C17	211
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		214
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		214
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		214
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		214
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		214
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		215
	<b>TradeDate</b> <TradDt>	[1..1]	Date		215
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		215
	<b>SettlementDate</b> <SttlmDt>	[1..1]			215

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		215
Or}	<b>DateCode</b> <DtCd>	[1..1]			215
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		216
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		216
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C18	216
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		216
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		218
	<b>DealPrice</b> <DealPric>	[1..1]	±		218
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		218
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C12	219
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C13	219
	<b>Identification</b> <Id>	[0..1]	±		220
	<b>Type</b> <Tp>	[1..1]	±		220
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		220
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		221
	<b>Broker</b> <Brkr>	[0..1]			221
	<b>Identification</b> <Id>	[1..1]			221
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	222
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		222
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			223
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		226
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		226
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C2	226
	<b>TradingParty</b> <TradgPty>	[1..1]	±		226
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		227
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		227
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		227
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		227
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			228
{Or	<b>Identification</b> <Id>	[1..1]			228
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		228
	<b>Identification</b> <Id>	[0..1]	Text		229
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	229
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			229
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		229
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C3	230
Or}	<b>Proprietary</b> <Prtry>	[1..1]			230
	<b>Identification</b> <Id>	[0..1]	Text		230
	<b>Type</b> <Tp>	[1..1]	±		231
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		231

## Constraints

### • DepositoryOrPlaceOfListingPresenceRule

(Rule)

At least Depository or PlaceOfListing must be present.

Following Must be True

/Depository Must be present

Or /TradeLegDetails[\*]/PlaceOfListing Must be present

Error handling:

– Error severity: Fatal

– Error Code: X00200

– *Error Text:* Either Depository or PlaceOfListing must be present

#### 5.4.5.1 ClearingAccount <ClrAcct>

*Presence:* [1..1]

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

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

#### 5.4.5.2 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount227](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrnId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

#### 5.4.5.3 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

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

**DeliveryAccount <DlvryAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 5.4.5.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* C7 DescriptionPresenceRule, C8 DescriptionUsageRule, C9 ISINGuideline,  
C10 ISINPresenceRule, C14 OtherIdentificationPresenceRule

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification48](#) on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <OthrId>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

##### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

#### • OtherIdentificationPresenceRule

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

### 5.4.5.5 InitialPositionAmount <InitlPosAmt>

*Presence:* [0..1]

*Definition:* Provides the initial position amount.

**InitialPositionAmount <InitlPosAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

### 5.4.5.6 NetPositionAmount <NetPosAmt>

*Presence:* [1..1]

*Definition:* Provides the net position amount.

**NetPositionAmount <NetPosAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 5.4.5.7 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

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

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 5.4.5.8 AverageDealPrice <AvrgDealPric>

*Presence:* [0..1]

*Definition:* This is the price of the trade.

**AverageDealPrice <AvrgDealPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 5.4.5.9 NetQuantity <NetQty>

*Presence:* [1..1]

*Definition:* Identifies the quantity of the trade leg.

**NetQuantity <NetQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396



#### 5.4.5.10 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Indicates the securities movement direction, that is, whether this is a delivery or return.

*Datatype:* [ReceiveDelivery1Code](#) on page 481

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 5.4.5.11 Depository <Dpstry>

*Presence:* [1..1]

*Definition:* Place at which a trade settles.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 5.4.5.12 TradingCapacity <TradgCpcty>

*Presence:* [0..1]

*Definition:* Identifies the trading capacity of the seller.

*Datatype:* [TradingCapacity5Code](#) on page 486

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

#### 5.4.5.13 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Place at which the security is traded.

*Impacted by:* [C11 MarketTypeAndIdentificationRule](#)

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification20](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		435
	Type <Tp>	[1..1]	±		436

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

#### 5.4.5.14 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the date of the trade.

*Datatype:* [ISODate](#) on page 487

#### 5.4.5.15 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Provides the contractual settlement date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		210
Or}	<b>DateCode</b> <DtCd>	[1..1]			210
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		211
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		211

##### 5.4.5.15.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* [ISODate](#) on page 487

##### 5.4.5.15.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		211
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		211

#### 5.4.5.15.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code on page 476](#)

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

#### 5.4.5.15.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30 on page 400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 5.4.5.16 TradeLegDetails <TradLegDtls>

*Presence:* [0..\*]

*Definition:* Provides the trade leg details such as trade leg identification and trade type.

*Impacted by:* [C17 TradeIdentificationPresenceRule](#)

**TradeLegDetails <TradLegDtls>** contains the following **TradeLeg13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeLegIdentification</b> <TradLegId>	[1..1]	Text		214
	<b>TradIdentification</b> <TradId>	[0..1]	Text		214
	<b>TradeExecutionIdentification</b> <TradExctnId>	[0..1]	Text		214
	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[0..1]	IdentifierSet		214
	<b>OrderIdentification</b> <OrdId>	[0..1]	Text		214
	<b>AllocationIdentification</b> <AllcnId>	[0..1]	Text		215
	<b>TradeDate</b> <TradDt>	[1..1]	Date		215
	<b>TransactionDateAndTime</b> <TxDtAndTm>	[0..1]	DateTime		215
	<b>SettlementDate</b> <SttlmDt>	[1..1]			215
{Or	<b>Date</b> <Dt>	[1..1]	Date		215
Or}	<b>DateCode</b> <DtCd>	[1..1]			215
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		216
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		216
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C18	216
	<b>BuySellIndicator</b> <BuySellInd>	[1..1]	CodeSet		216
	<b>TradeQuantity</b> <TradQty>	[1..1]	±		218
	<b>DealPrice</b> <DealPric>	[1..1]	±		218
	<b>GrossAmount</b> <GrssAmt>	[0..1]	±		218
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C12	219
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]		C13	219
	<b>Identification</b> <Id>	[0..1]	±		220
	<b>Type</b> <Tp>	[1..1]	±		220
	<b>TradeType</b> <TradTp>	[1..1]	CodeSet		220
	<b>DerivativeRelatedTrade</b> <DerivRltdTrad>	[0..1]	Indicator		221
	<b>Broker</b> <Brkr>	[0..1]			221
	<b>Identification</b> <Id>	[1..1]			221
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	222
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		222
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			223
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		225
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		226
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		226
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C2	226
	<b>TradingParty</b> <TradgPty>	[1..1]	±		226
	<b>TradeRegistrationOrigin</b> <TradRegnOrgn>	[0..1]	Text		227
	<b>TradingPartyAccount</b> <TradgPtyAcct>	[0..1]	±		227
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		227
	<b>TradePostingCode</b> <TradPstngCd>	[0..1]	CodeSet		227
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			228
{Or	<b>Identification</b> <Id>	[1..1]			228
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		228
	<b>Identification</b> <Id>	[0..1]	Text		229
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	229
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			229
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		229
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C3	230
Or}	<b>Proprietary</b> <Prtry>	[1..1]			230
	<b>Identification</b> <Id>	[0..1]	Text		230
	<b>Type</b> <Tp>	[1..1]	±		231
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		231

---

## Constraints

### • TradeIdentificationPresenceRule

(Rule)

TradeIdentification Or TradeExecutionIdentification Or UniqueTransactionIdentifier Must be present.

Following Must be True

/TradeIdentification Must be present

Or /TradeExecutionIdentification Must be present

Or /UniqueTransactionIdentifier Must be present

*Error handling:*

– *Error severity:* Fatal

– *Error Code:* X00658

– *Error Text:* TradeIdentification Or TradeExecutionIdentification Or UniqueTradeIdentifier Must be present.

### 5.4.5.16.1 TradeLegIdentification <TradLegId>

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 493

### 5.4.5.16.2 TradeIdentification <TradId>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

### 5.4.5.16.3 TradeExecutionIdentification <TradExctnId>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

### 5.4.5.16.4 UniqueTransactionIdentifier <UnqTxIdr>

*Presence:* [0..1]

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

*Datatype:* UTIdentifier on page 490

### 5.4.5.16.5 OrderIdentification <OrdId>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 5.4.5.16.6 AllocationIdentification <AllcnId>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 5.4.5.16.7 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Provides the date and time of trade transaction.

*Datatype:* ISODate on page 487

#### 5.4.5.16.8 TransactionDateAndTime <TxDtAndTm>

*Presence:* [0..1]

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

*Datatype:* ISODateTime on page 487

#### 5.4.5.16.9 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Provides the contractual settlement date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		215
Or}	<b>DateCode</b> <DtCd>	[1..1]			215
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		216
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		216

##### 5.4.5.16.9.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* ISODate on page 487

##### 5.4.5.16.9.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		216
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		216

#### 5.4.5.16.9.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code on page 476](#)

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

#### 5.4.5.16.9.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30 on page 400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 5.4.5.16.10 TradingCurrency <TradgCcy>

*Presence:* [0..1]

*Definition:* Specifies the ISO code of the trade currency.

*Impacted by:* [C18 ValidationByTable](#)

*Datatype:* [CurrencyCode on page 476](#)

##### Constraints

- **ValidationByTable**

(Rule)

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

#### 5.4.5.16.11 BuySellIndicator <BuySellInd>

*Presence:* [1..1]

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



*Datatype: Side1Code on page 482*

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not higher than the last sale if the last sale was a minus or zero minus tick and</li> <li>- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick.</li> </ul> <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not lower than the last sale if the last sale was a plus or zero plus tick and</li> <li>- not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick.</li> </ul> <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the

CodeName	Name	Definition
		uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

#### 5.4.5.16.12 TradeQuantity <TradQty>

*Presence:* [1..1]

*Definition:* Identifies the quantity of the trade leg.

**TradeQuantity <TradQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 5.4.5.16.13 DealPrice <DealPric>

*Presence:* [1..1]

*Definition:* Specifies the price of the traded financial instrument.

**DealPrice <DealPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 5.4.5.16.14 GrossAmount <GrssAmt>

*Presence:* [0..1]

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

**GrossAmount <GrssAmt>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 5.4.5.16.15 PlaceOfTrade <PlcOfTrad>

*Presence:* [1..1]

*Definition:* Place at which the security is traded.

*Impacted by:* [C12 MarketTypeAndIdentificationRule](#)

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification84](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 5.4.5.16.16 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Place where the referenced financial instrument is listed.

*Impacted by:* [C13 MarketTypeAndIdentificationRule](#)

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		220
	Type <Tp>	[1..1]	±		220

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 5.4.5.16.16.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 5.4.5.16.16.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see [MarketType9Choice](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		437
Or}	Proprietary <Prtry>	[1..1]	±		437

#### 5.4.5.16.17 TradeType <TradTp>

*Presence:* [1..1]

*Definition:* Identifies the type of trade transaction.

*Datatype:* [TradeType1Code](#) on page 485

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

#### 5.4.5.16.18 DerivativeRelatedTrade <DerivRltdTrad>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 5.4.5.16.19 Broker <Brkr>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			221
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	222
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		222
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			223
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225
	<b>AlternateIdentification</b> <AltrnId>	[0..1]	±		225
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	Text		226
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		226
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	±	C2	226

#### 5.4.5.16.19.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	222
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		222
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			223
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225

#### 5.4.5.16.19.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 5.4.5.16.19.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

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

**ProprietaryIdentification <PrtryId>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

#### 5.4.5.16.19.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		223
	<b>Address</b> <Adr>	[0..1]			223
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225

##### 5.4.5.16.19.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max350Text](#) on page 493

##### 5.4.5.16.19.1.3.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AddressType</b> <AdrTp>	[0..1]	CodeSet		224
	<b>AddressLine</b> <AdrLine>	[0..5]	Text		224
	<b>StreetName</b> <StrtNm>	[0..1]	Text		224
	<b>BuildingNumber</b> <BldgNb>	[0..1]	Text		224
	<b>PostCode</b> <PstCd>	[0..1]	Text		225
	<b>TownName</b> <TwnNm>	[0..1]	Text		225
	<b>CountrySubDivision</b> <CtrySubDvsn>	[0..1]	Text		225
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C4	225

#### 5.4.5.16.19.1.3.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* [AddressType2Code on page 473](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 5.4.5.16.19.1.3.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* [Max70Text on page 493](#)

#### 5.4.5.16.19.1.3.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* [Max70Text on page 493](#)

#### 5.4.5.16.19.1.3.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

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



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*Datatype:* [Max16Text on page 492](#)

#### **5.4.5.16.19.1.3.2.5 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* [Max16Text on page 492](#)

#### **5.4.5.16.19.1.3.2.6 TownName <TwnNm>**

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### **5.4.5.16.19.1.3.2.7 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### **5.4.5.16.19.1.3.2.8 Country <Ctry>**

*Presence:* [1..1]

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

*Impacted by:* [C4 Country](#)

*Datatype:* [CountryCode on page 475](#)

#### **Constraints**

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### **5.4.5.16.19.2 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see [AlternatePartyIdentification8](#) on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		444
	Country <Ctry>	[1..1]	CodeSet	C5	444
	AlternateIdentification <AltrnId>	[1..1]	Text		445

#### 5.4.5.16.19.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 5.4.5.16.19.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 5.4.5.16.19.5 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* [C2 AdditionalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditionalDetailsGuideline**

(Guideline)

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

#### 5.4.5.16.20 TradingParty <TradgPty>

*Presence:* [1..1]

*Definition:* Provides the identification of the trading party.

**TradingParty <TradgPty>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

#### 5.4.5.16.21 TradeRegistrationOrigin <TradRegnOrgn>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 5.4.5.16.22 TradingPartyAccount <TradgPtyAcct>

*Presence:* [0..1]

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

**TradingPartyAccount <TradgPtyAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 5.4.5.16.23 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

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

*Datatype:* [TradingCapacity5Code](#) on page 486

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

#### 5.4.5.16.24 TradePostingCode <TradPstngCd>

*Presence:* [0..1]

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

*Datatype:* [TradePosting1Code](#) on page 484

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

#### 5.4.5.16.25 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification &lt;Id&gt;</b>	[1..1]			228
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		228
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		229
Or	<b>Country &lt;Ctry&gt;</b>	[1..1]	CodeSet	C4	229
Or	<b>TypeAndIdentification &lt;TpAndId&gt;</b>	[1..1]			229
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		229
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet	C3	230
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]			230
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		230
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		231

#### 5.4.5.16.25.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		228
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		229

#### 5.4.5.16.25.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

#### 5.4.5.16.25.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 5.4.5.16.25.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C4 Country

*Datatype:* CountryCode on page 475

#### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 5.4.5.16.25.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		229
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C3	230

#### 5.4.5.16.25.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

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

#### 5.4.5.16.25.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C3 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

##### • AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 5.4.5.16.25.4 Proprietary <Prtry>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	Text		230
	<b>Type</b> <Tp>	[1..1]	±		231

#### 5.4.5.16.25.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* [Max35Text on page 493](#)

#### 5.4.5.16.25.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see [GenericIdentification30 on page 400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 5.4.5.16.26 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

### 5.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C16 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1 on page 440](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- **SupplementaryDataRule**

(Rule)

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 **MX secl.005.001.02** **MarginReportV02**

## 6.1 **MessageDefinition Functionality**

### Scope

The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:

- the exposure resulting from the trade positions
- the value of the collateral held by the CCP (market value of this collateral) and
- the resulting difference representing the risk encountered by the CCP.

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

### Usage

There are four possibilities to report the above information. Indeed, the margin report may be structured as follows:

- per clearing member: the report will only show the information for the clearing member, or
- per clearing member and per financial instrument: the report will show the information for the clearing member, structured by security identification, or
- per clearing member and per non clearing member: the report will show the information for the clearing member (that is for global clearing member only) structured by non clearing member(s), or
- per clearing member and per non clearing member and per security identification: the report will show the information for the clearing member (global clearing member only) structured by non clearing member(s) and by security identification.

### Outline

The MarginReportV02 MessageDefinition is composed of 6 MessageBuildingBlocks:

#### A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

#### B. Pagination

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

#### C. ClearingMember

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



D. ReportSummary

Provides details on the valuation of the collateral on deposit.

E. ReportDetails

Provides the margin report details.

F. SupplementaryData

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnRpt>	[1..1]			
	<b>ReportParameters</b> <RptParams>	[1..1]		C14	237
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		238
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		238
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C16	238
	<b>CalculationDateAndTime</b> <ClctnDtAndTm>	[1..1]	DateTime		238
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		238
	<b>ReportNumber</b> <RptNb>	[0..1]	Text		239
	<b>Pagination</b> <Pgntn>	[1..1]	±		239
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		239
	<b>ReportSummary</b> <RptSummry>	[0..1]	±		239
	<b>ReportDetails</b> <RptDtls>	[1..*]			240
	<b>MarginProduct</b> <MrgnPdct>	[0..*]			240
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		241
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		241
	<b>MarginAccount</b> <MrgnAcct>	[1..1]	±		241
	<b>CollateralisedMarginAccountIndicator</b> <CollsdMrgnAcctInd>	[0..1]	Indicator		241
	<b>NonClearingMember</b> <NonClrMmb>	[0..*]	±		242
	<b>MarginCalculationSummary</b> <MrgnClctnSummry>	[0..1]	±		242
	<b>MarginCalculation</b> <MrgnClctn>	[1..*]	±	C12	242
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C15	245

## 6.3 Constraints

The tick symbol ( **†** ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### **C1 † ActiveCurrency**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### **C2 † ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### **C3 † AdditonalDetailsGuideline**

(Guideline)

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

### **C4 † AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

---

**C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C8 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

**C9 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

---

**C10 ISINGuideline**

(Rule)

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

**C11 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

**C12 MarginTypePresenceRule**

(Rule)

(CrossElementComplexRule)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00240
- *Error Text:* If Margin Details is present, then at least one of its elements (Initial Margin, Variation Margin or Other Margin) must be present.

**C13 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**C14 ReportNumberRule**

(Rule)

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

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

**C15 SupplementaryDataRule**

(Rule)

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

#### C16 ValidationByTable

(Rule)

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

#### C17 VariationMarginTextualRule

(Rule)

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 ReportParameters <RptParams>

*Presence:* [1..1]

*Definition:* Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

*Impacted by:* C14 ReportNumberRule

**ReportParameters <RptParams>** contains the following **ReportParameters3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		238
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		238
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C16	238
	<b>CalculationDateAndTime</b> <ClctnDtAndTm>	[1..1]	DateTime		238
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		238
	<b>ReportNumber</b> <RptNb>	[0..1]	Text		239

#### Constraints

- **ReportNumberRule**

(Rule)

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

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

#### 6.4.1.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* [Max35Text on page 493](#)

#### 6.4.1.2 ReportDateAndTime <RptDtAndTm>

*Presence:* [1..1]

*Definition:* Date (and time) and time of the report.

**ReportDateAndTime <RptDtAndTm>** contains one of the following elements (see [DateAndDateTimeChoice on page 390](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 6.4.1.3 ReportCurrency <RptCcy>

*Presence:* [1..1]

*Definition:* Currency used for the calculation of the margin.

*Impacted by:* [C16 ValidationByTable](#)

*Datatype:* [CurrencyCode on page 476](#)

##### Constraints

- **ValidationByTable**

(Rule)

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

#### 6.4.1.4 CalculationDateAndTime <ClctnDtAndTm>

*Presence:* [1..1]

*Definition:* Date of calculation of the margin.

*Datatype:* [ISODatetime on page 487](#)

#### 6.4.1.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the report.

*Datatype:* [EventFrequency6Code on page 477](#)

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

#### 6.4.1.6 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

*Datatype:* [Exact5NumericText on page 492](#)

### 6.4.2 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see [Pagination on page 440](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

### 6.4.3 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification35Choice on page 452](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

### 6.4.4 ReportSummary <RptSummry>

*Presence:* [0..1]

*Definition:* Provides details on the valuation of the collateral on deposit.

**ReportSummary <RptSummry>** contains the following elements (see [MarginCalculation1](#) on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		431
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		431
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	431
	MarginResult <MrgnRslt>	[0..1]			432
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	432
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	433

## 6.4.5 ReportDetails <RptDtls>

*Presence:* [1..\*]

*Definition:* Provides the margin report details.

**ReportDetails <RptDtls>** contains the following **MarginReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginProduct</b> <MrgnPdct>	[0..*]			240
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		241
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		241
	<b>MarginAccount</b> <MrgnAcct>	[1..1]	±		241
	<b>CollateralisedMarginAccountIndicator</b> <CollsdMrgnAcctInd>	[0..1]	Indicator		241
	<b>NonClearingMember</b> <NonClrMmb>	[0..*]	±		242
	<b>MarginCalculationSummary</b> <MrgnClctnSummry>	[0..1]	±		242
	<b>MarginCalculation</b> <MrgnClctn>	[1..*]	±	C12	242

### 6.4.5.1 MarginProduct <MrgnPdct>

*Presence:* [0..\*]

*Definition:* Specifies if the margin is related to equities or fixed income.

**MarginProduct <MrgnPdct>** contains one of the following **MarginProductType1Choice** elements

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



#### 6.4.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the underlying product of the margin using a code.

*Datatype:* [MarginProduct1Code](#) on page 478

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

#### 6.4.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the underlying product of the margin using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 6.4.5.2 MarginAccount <MrgnAcct>

*Presence:* [1..1]

*Definition:* Identifies the clearing member's account.

**MarginAccount <MrgnAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

#### 6.4.5.3 CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>

*Presence:* [0..1]

*Definition:* Used to indicate whether the reported margin account is collateralised or not. If not collateralised, the account is configured for informational reporting.

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 6.4.5.4 NonClearingMember <NonClrMmb>

*Presence:* [0..\*]

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

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount31](#) on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrnId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 6.4.5.5 MarginCalculationSummary <MrgnClctnSummry>

*Presence:* [0..1]

*Definition:* Provides the margin calculation summary per margin account.

**MarginCalculationSummary <MrgnClctnSummry>** contains the following elements (see [MarginCalculation1](#) on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		431
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		431
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	431
	MarginResult <MrgnRslt>	[0..1]			432
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	432
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	433

#### 6.4.5.6 MarginCalculation <MrgnClctn>

*Presence:* [1..\*]

*Definition:* Provides the margin details such as the exposure amount and the initial margin.

*Impacted by:* C12 MarginTypePresenceRule

**MarginCalculation <MrgnCltcn>** contains the following elements (see [MarginCalculation2](#) on page 406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	409
	ExposureAmount <XpsrAmt>	[0..1]			410
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	410
	ReportingAmount <RptgAmt>	[1..1]	Amount		411
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		411
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		411
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	412
	MarginResult <MrgnRslt>	[0..1]			412
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	413
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	413
	MarginTypeAmount <MrgnTpAmt>	[0..1]			414
	InitialMargin <InitlMrgn>	[0..1]			416
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	416
	ReportingAmount <RptgAmt>	[1..1]	Amount		417
	VariationMargin <VartnMrgn>	[0..*]			417
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	418
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			420
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		420
	AmountDetails <AmtDtls>	[1..1]			421
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			422
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	422
	ReportingAmount <RptgAmt>	[1..1]	Amount		423

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			423
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	423
	ReportingAmount <RptgAmt>	[1..1]	Amount		424
	MarkToMarketGross <MrkToMktGrss>	[0..*]			424
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	424
	ReportingAmount <RptgAmt>	[1..1]	Amount		425
	MarkToMarketFails <MrkToMktFls>	[0..*]			425
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	425
	ReportingAmount <RptgAmt>	[1..1]	Amount		426
	FailsHaircut <FlsHrcut>	[0..1]			426
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	426
	ReportingAmount <RptgAmt>	[1..1]	Amount		427
	OtherMargin <OthrMrgn>	[0..*]		C17	427
	Type <Tp>	[1..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]	±		429
	Amount <Amt>	[1..1]			429
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	429
	ReportingAmount <RptgAmt>	[1..1]	Amount		430
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		430

## Constraints

### • MarginTypePresenceRule

(Rule)

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or /MarginTypeAmount/VariationMargin[\*] Must be present

Or /MarginTypeAmount/OtherMargin[\*] Must be present

Error handling:

– Error severity: Fatal

– Error Code: X00240

- 
- *Error Text:* If Margin Details is present, then at least one of its elements (Initial Margin, Variation Margin or Other Margin) must be present.

## 6.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

### Constraints

- **SupplementaryDataRule**

(Rule)

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 **MX secl.006.001.02**

## **DefaultFundContributionReportV02**

### 7.1 **MessageDefinition Functionality**

#### Scope

The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.

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

#### Usage

CCPs require participants to post assets in a clearing fund that can be used in the event of a default by a participant, to compensate non-defaulting participants for losses they suffer due to this default. The CCP evaluates each participant risk level based on their positions (monthly or daily) and calculate the excess of deficit of the default fund contribution. The DefaultFundContributionReport is usually sent on a monthly basis.

#### Outline

The DefaultFundContributionReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. ReportParameters

Provides details about the report such as the report identification, the calculation date, the value date.

B. ClearingMember

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

C. ReportDetails

Provides details on the default fund report.

D. SupplementaryData

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

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DfltFndCntrbtrRpt>	[1..1]			
	<b>ReportParameters</b> <RptParams>	[1..1]			249
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		250
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		250
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		250
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C10	250
	<b>CalculationDate</b> <ClctnDt>	[0..1]	DateTime		251
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		251
	<b>ReportDetails</b> <RptDtls>	[1..*]			251
	<b>DefaultFundCalculation</b> <DfltFndClctn>	[1..*]	±		251
	<b>CollateralDescription</b> <CollDesc>	[1..*]	±		252
	<b>NetExcessOrDeficit</b> <NetXcssOrDfcit>	[1..1]	±		252
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C9	253

## 7.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

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*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

**C3 AdditonalDetailsGuideline**

(Guideline)

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

**C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

**C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C7 CurrencyAmount**

(Rule)



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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C8 IBAN**

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

#### **C9 SupplementaryDataRule**

(Rule)

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

#### **C10 ValidationByTable**

(Rule)

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

## **7.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **7.4.1 ReportParameters <RptParams>**

*Presence:* [1..1]

*Definition:* Provides details about the report such as the report identification, the calculation date, the value date.

**ReportParameters <RptParams>** contains the following **ReportParameters2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		250
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		250
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		250
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C10	250
	<b>CalculationDate</b> <ClctnDt>	[0..1]	DateTime		251

#### 7.4.1.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* [Max35Text](#) on page 493

#### 7.4.1.2 ReportDateAndTime <RptDtAndTm>

*Presence:* [1..1]

*Definition:* Date (and time) at which the report was created.

**ReportDateAndTime <RptDtAndTm>** contains one of the following elements (see [DateAndDateTimeChoice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 7.4.1.3 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the report.

*Datatype:* [EventFrequency6Code](#) on page 477

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

#### 7.4.1.4 ReportCurrency <RptCcy>

*Presence:* [1..1]

*Definition:* Indicates the currency used for the calculation of the guarantee fund.

*Impacted by:* [C10 ValidationByTable](#)

*Datatype:* [CurrencyCode](#) on page 476

## Constraints

- **ValidationByTable**

(Rule)

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

### 7.4.1.5 CalculationDate <ClctnDt>

*Presence:* [0..1]

*Definition:* Indicates the date of calculation of the deficit (if any).

*Datatype:* ISODatetime on page 487

## 7.4.2 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see PartyIdentification35Choice on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

## 7.4.3 ReportDetails <RptDtls>

*Presence:* [1..\*]

*Definition:* Provides details on the default fund report.

**ReportDetails <RptDtls>** contains the following **DefaultFundReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DefaultFundCalculation</b> <DfltFndClctn>	[1..*]	±		251
	<b>CollateralDescription</b> <CollDesc>	[1..*]	±		252
	<b>NetExcessOrDeficit</b> <NetXcssOrDfcit>	[1..1]	±		252

### 7.4.3.1 DefaultFundCalculation <DfltFndClctn>

*Presence:* [1..\*]

*Definition:* Provides details about the calculation of the clearing member contribution to the default fund.

**DefaultFundCalculation <DfltFndClctn>** contains the following elements (see [DefaultFund1](#) on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		401
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C7	402
	Contribution <Cntrbtrn>	[0..*]			402
	Account <Acct>	[0..1]	±		403
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	403
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	404
	NonClearingMember <NonClrMmb>	[0..1]	±		404
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	405

#### 7.4.3.2 CollateralDescription <CollDesc>

*Presence:* [1..\*]

*Definition:* Provides details about the collateral held.

**CollateralDescription <CollDesc>** contains the following elements (see [Collateral3](#) on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	382
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	382
	CollateralType <CollTp>	[1..1]	CodeSet		383

#### 7.4.3.3 NetExcessOrDeficit <NetXcssOrDfcit>

*Presence:* [1..1]

*Definition:* Excess amount that the central counterparty will retribute to the clearing member or deficit to be provided by the member for the guarantee fund.

**NetExcessOrDeficit <NetXcssOrDfcit>** contains the following elements (see [AmountAndDirection21](#) on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

## 7.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C9 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

### Constraints

- **SupplementaryDataRule**

(Rule)

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 **MX secl.007.001.03 BuyInNotificationV03**

## 8.1 **MessageDefinition Functionality**

### Scope

The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.

The message definition is intended for use with the ISO 20022 Business Application Header.

### Usage

The buy in process is a process by which the CCP buys in stocks to cover failed transactions; the clearing member is notified that this process has started. Depending on each CCP internal rules, this message can also be sent, as a warning, by the central counterparty to the clearing member some days before the buy in process starts.

### Outline

The BuyInNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

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

C. NotificationDetails

Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInNtfctn>	[1..1]		C15	
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		259
	<b>ClearingMember</b> <ClrMmb>	[1..1]	±		259
	<b>NotificationDetails</b> <NtfctnDtls>	[0..1]			260
	<b>WarningIndicator</b> <WrngInd>	[0..1]	Indicator		260
	<b>ExpectedBuyInDate</b> <XpctdBuyInDt>	[1..1]			260
{Or	<b>Date</b> <Dt>	[1..1]	Date		261
Or}	<b>DateCode</b> <DtCd>	[1..1]	±		261
	<b>CancellationLimitDate</b> <CxlLmtDt>	[0..1]	Date		261
	<b>BuyInReversionDate</b> <BuyInRvrsnDt>	[0..1]	Date		261
	<b>OriginalSettlementObligation</b> <OrgnlSttlmOblgtn>	[1..1]			261
	<b>CSDTransactionIdentification</b> <CSDTxId>	[0..1]	Text		263
	<b>CentralCounterpartyTransactionIdentification</b> <CntrlCtrPtyTxId>	[0..1]	Text		263
	<b>PreviousBuyInIdentification</b> <PrvsBuyInId>	[0..1]	Text		263
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		263
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			263
{Or	<b>Identification</b> <Id>	[1..1]			264
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		264
	<b>Identification</b> <Id>	[0..1]	Text		264
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C6	265
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			265
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		265
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	266
Or}	<b>Proprietary</b> <Prtry>	[1..1]			266
	<b>Identification</b> <Id>	[0..1]	Text		266
	<b>Type</b> <Tp>	[1..1]			267
	<b>Identification</b> <Id>	[1..1]	Text		267
	<b>Issuer</b> <Issr>	[1..1]	Text		267
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		267

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		267
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		267
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		268
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		268
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C13	268
	<b>TradeDate</b> <TradDt>	[0..1]	Date		270
	<b>DealPrice</b> <DealPric>	[0..1]	±		270
	<b>Quantity</b> <Qty>	[1..1]	±		270
	<b>Depository</b> <Dpsty>	[0..1]	±		271
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		271
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		271
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		272
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C14	272

## 8.3 Constraints

The tick symbol ( ☐ ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)



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*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

**C3 AdditonalDetailsGuideline**

(Guideline)

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

**C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

**C5 CoexistencelIssuerSchemeNameRule**

(Rule)

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

**C6 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C8 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C9 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

**C10 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

**C11 ISINGuideline**

(Rule)

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

**C12 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

---

### **C13 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

### **C14 SupplementaryDataRule**

(Rule)

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

### **C15 TransactionIdentificationPresenceRule**

(Rule)

If NotificationDetails/WarningIndicator is "false" or "0" (No), then TransactionIdentification must be present. (CrossElementComplexRule)

On Condition

`/NotificationDetails/WarningIndicator is equal to value 'false'`

Following Must be True

`/TransactionIdentification Must be present`

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00361
- *Error Text:* TransactionIdentification must be present.

*This constraint is defined at the MessageDefinition level.*

## **8.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **8.4.1 TransactionIdentification <TxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the instructing party.

*Datatype:* [Max35Text on page 493](#)

### **8.4.2 ClearingMember <ClrMmb>**

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification35Choice](#) on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

### 8.4.3 NotificationDetails <NtfctnDtls>

*Presence:* [0..1]

*Definition:* Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

**NotificationDetails <NtfctnDtls>** contains the following **BuyIn4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>WarningIndicator</b> <WrngInd>	[0..1]	Indicator		260
	<b>ExpectedBuyInDate</b> <XpctdBuyInDt>	[1..1]			260
{Or	<b>Date</b> <Dt>	[1..1]	Date		261
Or}	<b>DateCode</b> <DtCd>	[1..1]	±		261
	<b>CancellationLimitDate</b> <CxlLmtDt>	[0..1]	Date		261
	<b>BuyInReversionDate</b> <BuyInRvrsnDt>	[0..1]	Date		261

#### 8.4.3.1 WarningIndicator <WrngInd>

*Presence:* [0..1]

*Definition:* Indicates whether the message is a warning only or a notification.

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

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

#### 8.4.3.2 ExpectedBuyInDate <XpctdBuyInDt>

*Presence:* [1..1]

*Definition:* Provides the date at which the buy-in will occur.

**ExpectedBuyInDate <XpctdBuyInDt>** contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		261
Or}	<b>DateCode</b> <DtCd>	[1..1]	±		261

#### 8.4.3.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* [ISODate on page 487](#)

#### 8.4.3.2.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date is expressed using a code.

**DateCode <DtCd>** contains one of the following elements (see [DateCode3Choice on page 389](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		389
Or}	Proprietary <Prtry>	[1..1]	±	C5	389

#### 8.4.3.3 CancellationLimitDate <CxILmtDt>

*Presence:* [0..1]

*Definition:* Identifies the latest date by which the buy-in operation can be cancelled.

*Datatype:* [ISODate on page 487](#)

#### 8.4.3.4 BuyInReversionDate <BuyInRvrsnDt>

*Presence:* [0..1]

*Definition:* Identifies the date by which the buy-in operation is reversed by the CCP.

*Datatype:* [ISODate on page 487](#)

### 8.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

*Presence:* [1..1]

*Definition:* Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**OriginalSettlementObligation** <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CSDTransactionIdentification</b> <CSDTxId>	[0..1]	Text		263
	<b>CentralCounterpartyTransactionIdentification</b> <CntrlCtrPtyTxId>	[0..1]	Text		263
	<b>PreviousBuyInIdentification</b> <PrvsBuyInId>	[0..1]	Text		263
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		263
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			263
{Or	<b>Identification</b> <Id>	[1..1]			264
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		264
	<b>Identification</b> <Id>	[0..1]	Text		264
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C6	265
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			265
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		265
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	266
Or}	<b>Proprietary</b> <Prtry>	[1..1]			266
	<b>Identification</b> <Id>	[0..1]	Text		266
	<b>Type</b> <Tp>	[1..1]			267
	<b>Identification</b> <Id>	[1..1]	Text		267
	<b>Issuer</b> <Issr>	[1..1]	Text		267
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		267
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		267
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		267
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		268
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		268
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C13	268
	<b>TradeDate</b> <TradDt>	[0..1]	Date		270
	<b>DealPrice</b> <DealPric>	[0..1]	±		270
	<b>Quantity</b> <Qty>	[1..1]	±		270
	<b>Depository</b> <Dpstry>	[0..1]	±		271
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		271
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		272

#### 8.4.4.1 CSDTransactionIdentification <CSDTxId>

*Presence:* [0..1]

*Definition:* Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

*Datatype:* Max35Text on page 493

#### 8.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

*Presence:* [0..1]

*Definition:* Reference of the transaction (non settled instruction) given by the central counterparty.

*Datatype:* Max35Text on page 493

#### 8.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

*Presence:* [0..1]

*Definition:* Original buy-in identification number in case an event causes a generation of a new buy-in identification.

*Datatype:* Max35Text on page 493

#### 8.4.4.4 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

*Definition:* An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**DeliveryAccount <DlvryAcct>** contains the following elements (see SecuritiesAccount19 on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 8.4.4.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification</b> <Id>	[1..1]			264
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		264
	<b>Identification</b> <Id>	[0..1]	Text		264
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C6	265
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			265
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		265
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	266
Or}	<b>Proprietary</b> <Prtry>	[1..1]			266
	<b>Identification</b> <Id>	[0..1]	Text		266
	<b>Type</b> <Tp>	[1..1]			267
	<b>Identification</b> <Id>	[1..1]	Text		267
	<b>Issuer</b> <Issr>	[1..1]	Text		267
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		267

#### 8.4.4.5.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		264
	<b>Identification</b> <Id>	[0..1]	Text		264

##### 8.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

##### 8.4.4.5.1.2 Identification <Id>

*Presence:* [0..1]



*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 8.4.4.5.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C6 Country

*Datatype:* CountryCode on page 475

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 8.4.4.5.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

**TypeAndIdentification <TpAndId>** contains the following  
**SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		265
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	266

##### 8.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

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

#### 8.4.4.5.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICIdentifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 8.4.4.5.4 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		266
	<b>Type &lt;Tp&gt;</b>	[1..1]			267
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		267
	<b>Issuer &lt;Issr&gt;</b>	[1..1]	Text		267
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]	Text		267

#### 8.4.4.5.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 8.4.4.5.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		267
	<b>Issuer</b> <Issr>	[1..1]	Text		267
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		267

##### 8.4.4.5.4.2.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* [Exact4AlphaNumericText on page 492](#)

##### 8.4.4.5.4.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 493](#)

##### 8.4.4.5.4.2.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* [Max35Text on page 493](#)

#### 8.4.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Clearing member account at the central securities depository.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 8.4.4.7 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification35Choice](#) on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

#### 8.4.4.8 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

*Definition:* Provides the identification for the non-clearing member and account.

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount31](#) on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrnId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 8.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Provides the intended settlement date of the position.

*Datatype:* [ISODate](#) on page 487

#### 8.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* [C9 DescriptionPresenceRule](#), [C10 DescriptionUsageRule](#), [C11 ISINGuideline](#),  
[C12 ISINPresenceRule](#), [C13 OtherIdentificationPresenceRule](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification14](#) on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 8.4.4.11 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the trade date.

*Datatype:* ISODate on page 487

#### 8.4.4.12 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Provides the price of the trade.

**DealPrice <DealPric>** contains the following elements (see Price4 on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		465
	Type <Tp>	[0..1]	CodeSet		466

#### 8.4.4.13 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Provides the quantity of the trade.

**Quantity <Qty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 8.4.4.14 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification34Choice](#) on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	446
Or	NameAndAddress <NmAndAdr>	[1..1]	±		447
Or}	Country <Ctry>	[1..1]	CodeSet	C5	447

#### 8.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining quantity to be settled.

**RemainingQuantityToBeSettled <RmngQtyToBeSttld>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 8.4.4.16 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 8.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining amount to be settled.

**RemainingAmountToBeSettled <RmngAmtToBeSttld>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

### 8.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- **SupplementaryDataRule**  
(Rule)



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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.

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# 9      **MX secl.008.001.03** **BuyInResponseV03**

## 9.1      **MessageDefinition Functionality**

### Scope

The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.

The message definition is intended for use with the ISO 20022 Business Application Header.

### Usage

The BuyInResponse may be sent in response to the BuyInNotification message. However, the use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

### Outline

The BuyInResponseV03 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. BuyInResponseDetails

Provides response details such as a request for delay and the number of days associated to that request.

C. OriginalSettlementObligationDetails

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

D. SupplementaryData

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

## 9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInRspn>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		279
	BuyInResponseDetails <BuyInRspnDtls>	[1..1]			279
	BuyInNotificationIdentification <BuyInNtfctnId>	[1..1]	Text		279
	RequestForDelayIndicator <ReqForDelyInd>	[1..1]	Indicator		279
	NumberOfDays <NbOfDays>	[1..1]	Quantity		280
	InitialQuantity <InitlQty>	[1..1]	±		280
	CoveredQuantity <CvrdQty>	[1..1]	±		280
	UncoveredQuantity <UcvrdQty>	[1..1]	±		280
	OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>	[0..1]			281
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		283
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		283
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		283
	DeliveryAccount <DlrvyAcct>	[0..1]	±		283
	SafekeepingPlace <SfkpgPlc>	[0..1]			283
{Or	Identification <Id>	[1..1]			284
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		284
	Identification <Id>	[0..1]	Text		284
Or	Country <Ctry>	[1..1]	CodeSet	C5	285
Or	TypeAndIdentification <TpAndId>	[1..1]			285
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		285
	Identification <Id>	[1..1]	IdentifierSet	C4	286
Or}	Proprietary <Prtry>	[1..1]			286
	Identification <Id>	[0..1]	Text		286
	Type <Tp>	[1..1]			287
	Identification <Id>	[1..1]	Text		287
	Issuer <Issr>	[1..1]	Text		287
	SchemeName <SchmeNm>	[0..1]	Text		287
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		287

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		287
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		288
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		288
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	288
	<b>TradeDate</b> <TradDt>	[0..1]	Date		290
	<b>DealPrice</b> <DealPric>	[0..1]	±		290
	<b>Quantity</b> <Qty>	[1..1]	±		290
	<b>Depository</b> <Dpstry>	[0..1]	±		291
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		291
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		291
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		292
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	292

## 9.3 Constraints

The tick symbol ( ☐ ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### C2 ActiveOrHistoricCurrency

(Rule)

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. (Algorithm)

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

**C3 AdditonalDetailsGuideline**

(Guideline)

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

**C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

**C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

**C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C7 CurrencyAmount**

(Rule)

---

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C8 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

#### **C9 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

#### **C10 ISINGuideline**

(Rule)

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

#### **C11 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

#### **C12 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193

– *Error Text:* At least one identification must be present.

### C13 SupplementaryDataRule

(Rule)

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

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the instructing party.

*Datatype:* [Max35Text on page 493](#)

### 9.4.2 BuyInResponseDetails <BuyInRspnDtls>

*Presence:* [1..1]

*Definition:* Provides response details such as a request for delay and the number of days associated to that request.

**BuyInResponseDetails <BuyInRspnDtls>** contains the following **BuyIn3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BuyInNotificationIdentification</b> <BuyInNtfctnId>	[1..1]	Text		279
	<b>RequestForDelayIndicator</b> <ReqForDelyInd>	[1..1]	Indicator		279
	<b>NumberOfDays</b> <NbOfDays>	[1..1]	Quantity		280
	<b>InitialQuantity</b> <InitlQty>	[1..1]	±		280
	<b>CoveredQuantity</b> <CvrdQty>	[1..1]	±		280
	<b>UncoveredQuantity</b> <UcvrQty>	[1..1]	±		280

#### 9.4.2.1 BuyInNotificationIdentification <BuyInNtfctnId>

*Presence:* [1..1]

*Definition:* Indicates the reference of the BuyInNotification message.

*Datatype:* [Max35Text on page 493](#)

#### 9.4.2.2 RequestForDelayIndicator <ReqForDelyInd>

*Presence:* [1..1]

*Definition:* Specific continuous net settlement case where the central counterparty can call for buy-in at a date anterior to "theoretical" buy-in date, the clearing member may request a delay.

*Datatype:* One of the following values must be used (see [YesNoIndicator on page 490](#)):

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

#### 9.4.2.3 NumberOfDays <NbOfDays>

*Presence:* [1..1]

*Definition:* Number of days associated to the request for delay.

*Datatype:* Number on page 491

#### 9.4.2.4 InitialQuantity <InitlQty>

*Presence:* [1..1]

*Definition:* Buy in quantity called initially by the central counterparty.

**InitialQuantity <InitlQty>** contains one of the following elements (see FinancialInstrumentQuantity1Choice on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 9.4.2.5 CoveredQuantity <CvrdQty>

*Presence:* [1..1]

*Definition:* Quantity amount covered by the clearing member after notification.

**CoveredQuantity <CvrdQty>** contains one of the following elements (see FinancialInstrumentQuantity1Choice on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 9.4.2.6 UncoveredQuantity <UcvrQty>

*Presence:* [1..1]

*Definition:* Quantity amount non covered by the clearing member after notification (this is, new buy in amount to be executed).



**UncoveredQuantity <UcvrdQty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

### 9.4.3 OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>

*Presence:* [0..1]

*Definition:* Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>** contains the following  
**SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CSDTransactionIdentification</b> <CSDTxId>	[0..1]	Text		283
	<b>CentralCounterpartyTransactionIdentification</b> <CntrlCtrPtyTxId>	[0..1]	Text		283
	<b>PreviousBuyInIdentification</b> <PrvsBuyInId>	[0..1]	Text		283
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		283
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			283
{Or	<b>Identification</b> <Id>	[1..1]			284
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		284
	<b>Identification</b> <Id>	[0..1]	Text		284
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	285
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			285
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		285
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	286
Or}	<b>Proprietary</b> <Prtry>	[1..1]			286
	<b>Identification</b> <Id>	[0..1]	Text		286
	<b>Type</b> <Tp>	[1..1]			287
	<b>Identification</b> <Id>	[1..1]	Text		287
	<b>Issuer</b> <Issr>	[1..1]	Text		287
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		287
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		287
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		287
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		288
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		288
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	288
	<b>TradeDate</b> <TradDt>	[0..1]	Date		290
	<b>DealPrice</b> <DealPric>	[0..1]	±		290
	<b>Quantity</b> <Qty>	[1..1]	±		290
	<b>Depository</b> <Dpstry>	[0..1]	±		291
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		291
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		292

#### 9.4.3.1 CSDTransactionIdentification <CSDTxId>

*Presence:* [0..1]

*Definition:* Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

*Datatype:* Max35Text on page 493

#### 9.4.3.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

*Presence:* [0..1]

*Definition:* Reference of the transaction (non settled instruction) given by the central counterparty.

*Datatype:* Max35Text on page 493

#### 9.4.3.3 PreviousBuyInIdentification <PrvsBuyInId>

*Presence:* [0..1]

*Definition:* Original buy-in identification number in case an event causes a generation of a new buy-in identification.

*Datatype:* Max35Text on page 493

#### 9.4.3.4 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

*Definition:* An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**DeliveryAccount <DlvryAcct>** contains the following elements (see SecuritiesAccount19 on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 9.4.3.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification</b> <Id>	[1..1]			284
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		284
	<b>Identification</b> <Id>	[0..1]	Text		284
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	285
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			285
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		285
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	286
Or}	<b>Proprietary</b> <Prtry>	[1..1]			286
	<b>Identification</b> <Id>	[0..1]	Text		286
	<b>Type</b> <Tp>	[1..1]			287
	<b>Identification</b> <Id>	[1..1]	Text		287
	<b>Issuer</b> <Issr>	[1..1]	Text		287
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		287

#### 9.4.3.5.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		284
	<b>Identification</b> <Id>	[0..1]	Text		284

##### 9.4.3.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

##### 9.4.3.5.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 9.4.3.5.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

##### Constraints

##### • Country

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 9.4.3.5.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

**TypeAndIdentification <TpAndId>** contains the following  
**SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		285
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	286

##### 9.4.3.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

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

#### 9.4.3.5.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICIdentifier on page 488

#### Constraints

- AnyBIC

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 9.4.3.5.4 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		286
	<b>Type &lt;Tp&gt;</b>	[1..1]			287
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		287
	<b>Issuer &lt;Issr&gt;</b>	[1..1]	Text		287
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]	Text		287

#### 9.4.3.5.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 9.4.3.5.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		287
	<b>Issuer</b> <Issr>	[1..1]	Text		287
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		287

##### 9.4.3.5.4.2.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* Exact4AlphaNumericText on page 492

##### 9.4.3.5.4.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 493

##### 9.4.3.5.4.2.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* Max35Text on page 493

#### 9.4.3.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Clearing member account at the central securities depository.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see SecuritiesAccount19 on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 9.4.3.7 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification35Choice](#) on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

#### 9.4.3.8 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

*Definition:* Provides the identification for the non-clearing member and account.

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount31](#) on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrnId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 9.4.3.9 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Provides the intended settlement date of the position.

*Datatype:* [ISODate](#) on page 487

#### 9.4.3.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* [C8 DescriptionPresenceRule](#), [C9 DescriptionUsageRule](#), [C10 ISINGuideline](#),  
[C11 ISINPresenceRule](#), [C12 OtherIdentificationPresenceRule](#)



**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification14](#) on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 9.4.3.11 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the trade date.

*Datatype:* [ISODate on page 487](#)

#### 9.4.3.12 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Provides the price of the trade.

**DealPrice <DealPric>** contains the following elements (see [Price4 on page 465](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		465
	Type <Tp>	[0..1]	CodeSet		466

#### 9.4.3.13 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Provides the quantity of the trade.

**Quantity <Qty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 9.4.3.14 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification34Choice](#) on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	446
Or	NameAndAddress <NmAndAdr>	[1..1]	±		447
Or}	Country <Ctry>	[1..1]	CodeSet	C5	447

#### 9.4.3.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining quantity to be settled.

**RemainingQuantityToBeSettled <RmngQtyToBeSttld>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 9.4.3.16 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 9.4.3.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining amount to be settled.

**RemainingAmountToBeSettled <RmngAmtToBeSttld>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 9.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C13 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

##### Constraints

- **SupplementaryDataRule**  
(Rule)

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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.

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# 10      **MX secl.009.001.03** **BuyInConfirmationV03**

## 10.1    **MessageDefinition Functionality**

### Scope

The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.

The message definition is intended for use with the ISO 20022 Business Application Header.

### Usage

The Buy In Confirmation message is sent by the central counterparty (CCP) to confirm the details of the buy in transaction.

### Outline

The BuyInConfirmationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

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

C. BuyInDetails

Provides the buy-in details.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

## 10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInConf>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		299
	ClearingMember <ClrMmb>	[1..1]	±		299
	BuyInDetails <BuyInDtls>	[1..1]			299
	BuyInNotificationIdentification <BuyInNtfctnId>	[0..1]	Text		300
	BuyInIdentification <BuyInId>	[1..1]	Text		300
	Date <Dt>	[1..1]	Date		300
	Price <Pric>	[0..1]	±		300
	SecuritiesBuyIn <SciesBuyIn>	[0..1]			301
	Depository <Dpstry>	[1..1]	±		301
	SettlementAmount <SttlmAmt>	[1..1]	±		301
	Fees <Fees>	[0..1]	±		302
	RequiredCashCompensation <ReqrdCshCompstn>	[0..1]			302
	SettlementAmount <SttlmAmt>	[1..1]	±		302
	Fees <Fees>	[0..1]	±		302
	ValueDate <ValDt>	[0..1]	Date		303
	OriginalSettlementObligation <OrgnlSttlmOblgtn>	[0..1]			303
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		305
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		305
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		305
	DeliveryAccount <DlvryAcct>	[0..1]	±		305
	SafekeepingPlace <SfkpgPlc>	[0..1]			305
{Or	Identification <Id>	[1..1]			306
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		306
	Identification <Id>	[0..1]	Text		306
Or	Country <Ctry>	[1..1]	CodeSet	C5	307
Or	TypeAndIdentification <TpAndId>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[1..1]	IdentifierSet	C4	308

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]			308
	<b>Identification</b> <Id>	[0..1]	Text		308
	<b>Type</b> <Tp>	[1..1]			309
	<b>Identification</b> <Id>	[1..1]	Text		309
	<b>Issuer</b> <Issr>	[1..1]	Text		309
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		309
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		309
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		309
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		310
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		310
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	310
	<b>TradeDate</b> <TradDt>	[0..1]	Date		312
	<b>DealPrice</b> <DealPric>	[0..1]	±		312
	<b>Quantity</b> <Qty>	[1..1]	±		312
	<b>Depository</b> <Dpstry>	[0..1]	±		313
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		313
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		313
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		314
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C13	314

## 10.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005



- 
- *Error Text:* Invalid currency code

## **C2 ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

## **C3 AdditonalDetailsGuideline**

(Guideline)

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

## **C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

## **C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

## **C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

**C8 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

**C9 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

**C10 ISINGuideline**

(Rule)

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

**C11 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

## C12 OtherIdentificationPresenceRule

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

## C13 SupplementaryDataRule

(Rule)

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

# 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 10.4.1 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the instructing party.

*Datatype:* [Max35Text](#) on page 493

## 10.4.2 ClearingMember <ClrMmb>

*Presence:* [1..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification35Choice](#) on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

## 10.4.3 BuyInDetails <BuyInDtls>

*Presence:* [1..1]

*Definition:* Provides the buy-in details.

**BuyInDetails <BuyInDtls>** contains the following **BuyIn2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BuyInNotificationIdentification</b> <BuyInNtfctnId>	[0..1]	Text		300
	<b>BuyInIdentification</b> <BuyInId>	[1..1]	Text		300
	<b>Date</b> <Dt>	[1..1]	Date		300
	<b>Price</b> <Pric>	[0..1]	±		300
	<b>SecuritiesBuyIn</b> <SctiesBuyIn>	[0..1]			301
	<b>Depository</b> <Dpstry>	[1..1]	±		301
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		301
	<b>Fees</b> <Fees>	[0..1]	±		302
	<b>RequiredCashCompensation</b> <ReqrCshCompstn>	[0..1]			302
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		302
	<b>Fees</b> <Fees>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		303

#### 10.4.3.1 BuyInNotificationIdentification <BuyInNtfctnId>

*Presence:* [0..1]

*Definition:* Indicates the reference of the BuyInNotification message.

*Datatype:* [Max35Text on page 493](#)

#### 10.4.3.2 BuyInIdentification <BuyInId>

*Presence:* [1..1]

*Definition:* Indicates the reference id of the buy in.

*Datatype:* [Max35Text on page 493](#)

#### 10.4.3.3 Date <Dt>

*Presence:* [1..1]

*Definition:* Provides the date at which the buy occurred.

*Datatype:* [ISODate on page 487](#)

#### 10.4.3.4 Price <Pric>

*Presence:* [0..1]

*Definition:* Provides the price of the buy-in.

**Price <Pric>** contains the following elements (see [Price4](#) on page 465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		465
	Type <Tp>	[0..1]	CodeSet		466

#### 10.4.3.5 SecuritiesBuyIn <SctiesBuyIn>

*Presence:* [0..1]

*Definition:* Specifies the elements related to the securities that the central counterparty had to buy in the context of the buy-in process.

**SecuritiesBuyIn <SctiesBuyIn>** contains the following **SecuritiesCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		301
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		301
	<b>Fees</b> <Fees>	[0..1]	±		302

##### 10.4.3.5.1 Depository <Dpstry>

*Presence:* [1..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification34Choice](#) on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	446
Or	NameAndAddress <NmAndAdr>	[1..1]	±		447
Or}	Country <Ctry>	[1..1]	CodeSet	C5	447

##### 10.4.3.5.2 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection20](#) on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

### 10.4.3.5.3 Fees <Fees>

*Presence:* [0..1]

*Definition:* Amount of money related to the fees for the securities compensation.

**Fees <Fees>** contains the following elements (see [AmountAndDirection20](#) on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

### 10.4.3.6 RequiredCashCompensation <ReqrCshCompstn>

*Presence:* [0..1]

*Definition:* Provides details about the cash compensation required, in case the central counterparty could not buy the securities to cover the trade(s) that failed.

**RequiredCashCompensation <ReqrCshCompstn>** contains the following **CashCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		302
	<b>Fees</b> <Fees>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		303

#### 10.4.3.6.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the original amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection20](#) on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

#### 10.4.3.6.2 Fees <Fees>

*Presence:* [0..1]

*Definition:* Amount of fees linked to the cash compensation process.

**Fees <Fees>** contains the following elements (see [AmountAndDirection20](#) on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

#### 10.4.3.6.3 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Indicates the value date of the cash compensation.

*Datatype:* [ISODate](#) on page 487

### 10.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

*Presence:* [0..1]

*Definition:* Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

**OriginalSettlementObligation** <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CSDTransactionIdentification</b> <CSDTxId>	[0..1]	Text		305
	<b>CentralCounterpartyTransactionIdentification</b> <CntrlCtrPtyTxId>	[0..1]	Text		305
	<b>PreviousBuyInIdentification</b> <PrvsBuyInId>	[0..1]	Text		305
	<b>DeliveryAccount</b> <DlvryAcct>	[0..1]	±		305
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			305
{Or	<b>Identification</b> <Id>	[1..1]			306
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		306
	<b>Identification</b> <Id>	[0..1]	Text		306
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	307
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			307
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		307
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	308
Or}	<b>Proprietary</b> <Prtry>	[1..1]			308
	<b>Identification</b> <Id>	[0..1]	Text		308
	<b>Type</b> <Tp>	[1..1]			309
	<b>Identification</b> <Id>	[1..1]	Text		309
	<b>Issuer</b> <Issr>	[1..1]	Text		309
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		309
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		309
	<b>ClearingSegment</b> <ClrSgmt>	[0..1]	±		309
	<b>NonClearingMember</b> <NonClrMmb>	[0..1]	±		310
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[0..1]	Date		310
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	310
	<b>TradeDate</b> <TradDt>	[0..1]	Date		312
	<b>DealPrice</b> <DealPric>	[0..1]	±		312
	<b>Quantity</b> <Qty>	[1..1]	±		312
	<b>Depository</b> <Dpstry>	[0..1]	±		313
	<b>RemainingQuantityToBeSettled</b> <RmngQtyToBeSttld>	[0..1]	±		313



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		313
	<b>RemainingAmountToBeSettled</b> <RmngAmtToBeSttld>	[0..1]	±		314

#### 10.4.4.1 CSDTransactionIdentification <CSDTxId>

*Presence:* [0..1]

*Definition:* Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

*Datatype:* Max35Text on page 493

#### 10.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

*Presence:* [0..1]

*Definition:* Reference of the transaction (non settled instruction) given by the central counterparty.

*Datatype:* Max35Text on page 493

#### 10.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

*Presence:* [0..1]

*Definition:* Original buy-in identification number in case an event causes a generation of a new buy-in identification.

*Datatype:* Max35Text on page 493

#### 10.4.4.4 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

*Definition:* An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

**DeliveryAccount <DlvryAcct>** contains the following elements (see SecuritiesAccount19 on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 10.4.4.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification</b> <Id>	[1..1]			306
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		306
	<b>Identification</b> <Id>	[0..1]	Text		306
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	307
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			307
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		307
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	308
Or}	<b>Proprietary</b> <Prtry>	[1..1]			308
	<b>Identification</b> <Id>	[0..1]	Text		308
	<b>Type</b> <Tp>	[1..1]			309
	<b>Identification</b> <Id>	[1..1]	Text		309
	<b>Issuer</b> <Issr>	[1..1]	Text		309
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		309

#### 10.4.4.5.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		306
	<b>Identification</b> <Id>	[0..1]	Text		306

##### 10.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace3Code on page 482

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

##### 10.4.4.5.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* Max35Text on page 493

#### 10.4.4.5.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 10.4.4.5.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

**TypeAndIdentification <TpAndId>** contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		307
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	308

##### 10.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* SafekeepingPlace1Code on page 481

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

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

#### 10.4.4.5.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICIdentifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 10.4.4.5.4 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		308
	<b>Type &lt;Tp&gt;</b>	[1..1]			309
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		309
	<b>Issuer &lt;Issr&gt;</b>	[1..1]	Text		309
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]	Text		309

#### 10.4.4.5.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 10.4.4.5.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		309
	<b>Issuer</b> <Issr>	[1..1]	Text		309
	<b>SchemeName</b> <SchmeNm>	[0..1]	Text		309

##### 10.4.4.5.4.2.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* [Exact4AlphaNumericText on page 492](#)

##### 10.4.4.5.4.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 493](#)

##### 10.4.4.5.4.2.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* [Max35Text on page 493](#)

#### 10.4.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Clearing member account at the central securities depository.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19 on page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 10.4.4.7 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification35Choice](#) on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

#### 10.4.4.8 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

*Definition:* Provides the identification for the non-clearing member and account.

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount31](#) on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrnId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 10.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Provides the intended settlement date of the position.

*Datatype:* [ISODate](#) on page 487

#### 10.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* [C8 DescriptionPresenceRule](#), [C9 DescriptionUsageRule](#), [C10 ISINGuideline](#), [C11 ISINPresenceRule](#), [C12 OtherIdentificationPresenceRule](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification14](#) on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 10.4.4.11 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the trade date.

*Datatype:* [ISODate on page 487](#)

#### 10.4.4.12 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Provides the price of the trade.

**DealPrice <DealPric>** contains the following elements (see [Price4 on page 465](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		465
	Type <Tp>	[0..1]	CodeSet		466

#### 10.4.4.13 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Provides the quantity of the trade.



**Quantity <Qty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 10.4.4.14 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Place where settlement of the securities takes place.

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification34Choice](#) on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	446
Or	NameAndAddress <NmAndAdr>	[1..1]	±		447
Or}	Country <Ctry>	[1..1]	CodeSet	C5	447

#### 10.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining quantity to be settled.

**RemainingQuantityToBeSettled <RmngQtyToBeSttld>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 10.4.4.16 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 10.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

*Presence:* [0..1]

*Definition:* Provides the remaining amount to be settled.

**RemainingAmountToBeSettled <RmngAmtToBeSttld>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnLCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

### 10.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C13 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- **SupplementaryDataRule**  
(Rule)

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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 MX secl.010.001.04 SettlementObligationReportV04

## 11.1 MessageDefinition Functionality

### Scope

The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.

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

### Usage

The SettlementObligationReport message may also be sent to a third party processing the settlement obligation(s) on behalf of more than one clearing member.

The Settlement Obligation Report message is provided per delivery account and per instrument. The report can be provided for one specific delivering party or one specific receiving party. It can also be generated per non clearing member.

### Outline

The SettlementObligationReportV04 MessageDefinition is composed of 8 MessageBuildingBlocks:

#### A. ReportParameters

Provides details about the report such as the report identification, the creation date and time.

#### B. Pagination

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

#### C. ClearingMember

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

#### D. ClearingSegment

Clearing organisation that will clear the trade.

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

#### E. DeliveryAccount

Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

#### F. ReportDetails

---

Provides details on the settlement obligation report.

G. SettlementParties

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

H. SupplementaryData

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

## 11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SttlmOblgtnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			325
	ReportIdentification <RptId>	[1..1]	Text		325
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		325
	Pagination <Pgntn>	[1..1]	±		326
	ClearingMember <ClrMmb>	[0..1]	±		326
	ClearingSegment <ClrSgmt>	[0..1]	±		326
	DeliveryAccount <DlrvyAcct>	[0..1]	±		327
	ReportDetails <RptDtls>	[1..*]			327
	NonClearingMember <NonClrMmb>	[0..*]	±		331
	SettlementObligationDetails <SttlmOblgtnDtls>	[1..*]			331
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		335
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C17	335
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		336
	Quantity <Qty>	[1..1]	±		337
	SettlementAmount <SttlmAmt>	[1..1]	±		337
	PlaceOfTrade <PlcOfTrad>	[1..1]	±	C16	337
	TradeDate <TradDt>	[0..1]			338
{Or	Date <Dt>	[1..1]	Date		338
Or}	DateCode <DtCd>	[1..1]	CodeSet		338
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		338
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		339
	SafekeepingPlace <SfkpgPlc>	[0..1]			339
{Or	Identification <Id>	[1..1]			340
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		340
	Identification <Id>	[0..1]	Text		340
Or	Country <Ctry>	[1..1]	CodeSet	C5	341
Or	TypeAndIdentification <TpAndId>	[1..1]			341

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		341
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	342
Or}	<b>Proprietary</b> <Prtry>	[1..1]			342
	<b>Identification</b> <Id>	[0..1]	Text		342
	<b>Type</b> <Tp>	[1..1]	±		342
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		343
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[0..1]	CodeSet		343
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		343
	<b>SettlementParties</b> <SttlmPties>	[0..1]			344
{Or	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]		C8	346
	<b>Depository</b> <Dpstry>	[1..1]	±		348
	<b>Party1</b> <Pty1>	[1..1]			348
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		348
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		349
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		349
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		349
	<b>SubAccount</b> <SubAcct>	[0..1]			349
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		350
	<b>Party2</b> <Pty2>	[0..1]			351
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		351
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		352
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		352
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		352
	<b>SubAccount</b> <SubAcct>	[0..1]			352
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		353

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		354
Or}	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C9	354
	<b>Depository</b> <Dpstry>	[1..1]	±		356
	<b>Party1</b> <Pty1>	[1..1]			356
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		356
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		357
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		357
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		357
	<b>SubAccount</b> <SubAcct>	[0..1]			357
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358
	<b>Party2</b> <Pty2>	[0..1]			359
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		362
	<b>AdditionalSettlementObligationDetails</b> <AddtlSttlmOblgtnDtls>	[0..*]			362
	<b>RelatedSettlementObligationIdentification</b> <RltdSttlmOblgtnId>	[0..1]	Text		363
	<b>ObligationType</b> <OblgtnTp>	[0..1]			363
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		364
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		364
	<b>Description</b> <Desc>	[0..1]	Text		364
	<b>TradeDate</b> <TradDt>	[0..1]	Date		364



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Quantity</b> <Qty>	[1..1]	±		364
	<b>NetPositionPrice</b> <NetPosPric>	[0..1]	±		365
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C19	365
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		365
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		366
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		366
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		366
	<b>References</b> <Refs>	[0..1]			366
	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[0..*]			367
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		367
	<b>NetPositionIdentification</b> <NetPosId>	[0..1]	Text		367
	<b>SettlementParties</b> <SttlmPties>	[0..1]			367
{Or	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]		C10	368
	<b>Depository</b> <Dpstry>	[1..1]	±		369
	<b>Party1</b> <Pty1>	[1..1]	±		369
	<b>Party2</b> <Pty2>	[0..1]	±		369
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		370
Or}	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C11	370
	<b>Depository</b> <Dpstry>	[1..1]	±		371
	<b>Party1</b> <Pty1>	[1..1]	±		371
	<b>Party2</b> <Pty2>	[0..1]	±		371
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		372
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	372

## 11.3 Constraints

The tick symbol ( ) means that the rule is validated on the SWIFT Network, if the message is part of a solution for which validation is enabled.

### C1 ActiveCurrency

(Rule)

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

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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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

## **C2 ActiveOrHistoricCurrency**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

## **C3 AdditonalDetailsGuideline**

(Guideline)

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

## **C4 AnyBIC**

(Rule)

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. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

## **C5 Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004

- 
- *Error Text:* Invalid Country Code.

#### **C6 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C7 CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot. (Algorithm)

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **C8 DepositoryGuideline**

(Rule)

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

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

#### **C9 DepositoryGuideline**

(Rule)

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

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

#### **C10 DepositoryGuideline**

(Rule)

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

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

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## **C11 DepositoryGuideline**

(Rule)

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

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

## **C12 DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

## **C13 DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

## **C14 ISINGuideline**

(Rule)

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

## **C15 ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

## **C16 MarketTypeAndIdentificationRule**

(Rule)

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

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

## **C17 OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### **C18 SupplementaryDataRule**

(Rule)

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

#### **C19 ValidationByTable**

(Rule)

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

## **11.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **11.4.1 ReportParameters <RptParams>**

*Presence:* [1..1]

*Definition:* Provides details about the report such as the report identification, the creation date and time.

**ReportParameters <RptParams>** contains the following **ReportParameters8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		325
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		325

#### **11.4.1.1 ReportIdentification <RptId>**

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* Max35Text on page 493

#### **11.4.1.2 ReportDateAndTime <RptDtAndTm>**

*Presence:* [1..1]

*Definition:* Date and time of the report.

**ReportDateAndTime <RptDtAndTm>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

## 11.4.2 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see [Pagination1](#) on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

## 11.4.3 ClearingMember <ClrMmb>

*Presence:* [0..1]

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

**ClearingMember <ClrMmb>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

## 11.4.4 ClearingSegment <ClrSgmt>

*Presence:* [0..1]

*Definition:* Clearing organisation that will clear the trade.

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

**ClearingSegment <ClrSgmt>** contains one of the following elements (see [PartyIdentification253Choice](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

## 11.4.5 DeliveryAccount <DlvryAcct>

*Presence:* [0..1]

*Definition:* Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

**DeliveryAccount <DlvryAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

## 11.4.6 ReportDetails <RptDtls>

*Presence:* [1..\*]

*Definition:* Provides details on the settlement obligation report.

**ReportDetails <RptDtIs>** contains the following **Report7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NonClearingMember</b> <NonClrMmb>	[0..*]	±		331
	<b>SettlementObligationDetails</b> <SttlmOblgtnDtIs>	[1..*]			331
	<b>SettlementObligationIdentification</b> <SttlmOblgtnId>	[1..1]	Text		335
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C17	335
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		336
	<b>Quantity</b> <Qty>	[1..1]	±		337
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		337
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C16	337
	<b>TradeDate</b> <TradDt>	[0..1]			338
{Or	<b>Date</b> <Dt>	[1..1]	Date		338
Or}	<b>DateCode</b> <DtCd>	[1..1]	CodeSet		338
	<b>TradingCapacity</b> <TradgCpcty>	[0..1]	CodeSet		338
	<b>ClearingAccountType</b> <ClrAcctTp>	[0..1]	CodeSet		339
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			339
{Or	<b>Identification</b> <Id>	[1..1]			340
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		340
	<b>Identification</b> <Id>	[0..1]	Text		340
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	341
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			341
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		341
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	342
Or}	<b>Proprietary</b> <Prtry>	[1..1]			342
	<b>Identification</b> <Id>	[0..1]	Text		342
	<b>Type</b> <Tp>	[1..1]	±		342
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		343
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[0..1]	CodeSet		343
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		343
	<b>SettlementParties</b> <SttlmPties>	[0..1]			344
{Or	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]		C8	346



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		348
	<b>Party1</b> <Pty1>	[1..1]			348
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		348
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		349
	<b>ProcessingIdentification</b> <Prcgld>	[0..1]	Text		349
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		349
	<b>SubAccount</b> <SubAcct>	[0..1]			349
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		350
	<b>Party2</b> <Pty2>	[0..1]			351
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		351
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		352
	<b>ProcessingIdentification</b> <Prcgld>	[0..1]	Text		352
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		352
	<b>SubAccount</b> <SubAcct>	[0..1]			352
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		353
	<b>SecuritiesSettlementSystem</b> <ScitiesSttlmSys>	[0..1]	Text		354
Or}	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C9	354
	<b>Depository</b> <Dpstry>	[1..1]	±		356
	<b>Party1</b> <Pty1>	[1..1]			356
	<b>PartyIdentification</b> <Ptyld>	[1..1]	±		356
	<b>AccountIdentification</b> <Acctld>	[0..1]	Text		357
	<b>ProcessingIdentification</b> <Prcgld>	[0..1]	Text		357
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		357
	<b>SubAccount</b> <SubAcct>	[0..1]			357
	<b>Identification</b> <Id>	[1..1]	±		358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358
	<b>Party2</b> <Pty2>	[0..1]			359
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		362
	<b>AdditionalSettlementObligationDetails</b> <AddtlSttlmOblgtnDtls>	[0..*]			362
	<b>RelatedSettlementObligationIdentification</b> <RltdSttlmOblgtnId>	[0..1]	Text		363
	<b>ObligationType</b> <OblgtnTp>	[0..1]			363
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		364
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		364
	<b>Description</b> <Desc>	[0..1]	Text		364
	<b>TradeDate</b> <TradDt>	[0..1]	Date		364
	<b>Quantity</b> <Qty>	[1..1]	±		364
	<b>NetPositionPrice</b> <NetPosPric>	[0..1]	±		365
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C19	365
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		365
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		366
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		366
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		366
	<b>References</b> <Refs>	[0..1]			366
	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[0..*]			367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		367
	<b>NetPositionIdentification</b> <NetPosId>	[0..1]	Text		367

#### 11.4.6.1 NonClearingMember <NonClrMmb>

*Presence:* [0..\*]

*Definition:* Provides the identification for the non-clearing member. This is mandatory if the clearing member identification equals a general clearing member.

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount227](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrnId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

#### 11.4.6.2 SettlementObligationDetails <SttlmOblgtnDtls>

*Presence:* [1..\*]

*Definition:* Provides information about the settlement obligation details.

**SettlementObligationDetails <SttlmOblgtndtls>** contains the following **SettlementObligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementObligationIdentification</b> <SttlmOblgtnd>	[1..1]	Text		335
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C12, C13, C14, C15, C17	335
	<b>IntendedSettlementDate</b> <IntnddSttlmDt>	[1..1]	±		336
	<b>Quantity</b> <Qty>	[1..1]	±		337
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		337
	<b>PlaceOfTrade</b> <PlcOfTrad>	[1..1]	±	C16	337
	<b>TradeDate</b> <TradDt>	[0..1]			338
{Or	<b>Date</b> <Dt>	[1..1]	Date		338
Or}	<b>DateCode</b> <DtCd>	[1..1]	CodeSet		338
	<b>TradingCapacity</b> <TradgCpcty>	[0..1]	CodeSet		338
	<b>ClearingAccountType</b> <ClrAcctTp>	[0..1]	CodeSet		339
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]			339
{Or	<b>Identification</b> <Id>	[1..1]			340
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		340
	<b>Identification</b> <Id>	[0..1]	Text		340
Or	<b>Country</b> <Ctry>	[1..1]	CodeSet	C5	341
Or	<b>TypeAndIdentification</b> <TpAndId>	[1..1]			341
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		341
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	342
Or}	<b>Proprietary</b> <Prtry>	[1..1]			342
	<b>Identification</b> <Id>	[0..1]	Text		342
	<b>Type</b> <Tp>	[1..1]	±		342
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		343
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[0..1]	CodeSet		343
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		343
	<b>SettlementParties</b> <SttlmPties>	[0..1]			344
{Or	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]		C8	346
	<b>Depository</b> <Dpstry>	[1..1]	±		348

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Party1</b> <Pty1>	[1..1]			348
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		348
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		349
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		349
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		349
	<b>SubAccount</b> <SubAcct>	[0..1]			349
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		350
	<b>Party2</b> <Pty2>	[0..1]			351
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		351
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		352
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		352
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		352
	<b>SubAccount</b> <SubAcct>	[0..1]			352
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		353
	<b>SecuritiesSettlementSystem</b> <SciesSttlmSys>	[0..1]	Text		354
Or}	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C9	354
	<b>Depository</b> <Dpstry>	[1..1]	±		356
	<b>Party1</b> <Pty1>	[1..1]			356
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		356
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		357
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		357
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		357
	<b>SubAccount</b> <SubAcct>	[0..1]			357
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358
	<b>Party2</b> <Pty2>	[0..1]			359
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		362
	<b>AdditionalSettlementObligationDetails</b> <AddtlSttlmOblgtnDtls>	[0..*]			362
	<b>RelatedSettlementObligationIdentification</b> <RltdSttlmOblgtnId>	[0..1]	Text		363
	<b>ObligationType</b> <OblgtnTp>	[0..1]			363
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		364
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		364
	<b>Description</b> <Desc>	[0..1]	Text		364
	<b>TradeDate</b> <TradDt>	[0..1]	Date		364
	<b>Quantity</b> <Qty>	[1..1]	±		364
	<b>NetPositionPrice</b> <NetPosPric>	[0..1]	±		365
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C19	365
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		365
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		366
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		366
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		366
	<b>References</b> <Refs>	[0..1]			366
	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[0..*]			367
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[1..1]	IdentifierSet		367
	<b>NetPositionIdentification</b> <NetPosId>	[0..1]	Text		367

#### 11.4.6.2.1 SettlementObligationIdentification <SttlmOblgtId>

*Presence:* [1..1]

*Definition:* Provides the identification of the settlement obligation.

*Datatype:* Max35Text on page 493

#### 11.4.6.2.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Provides details about the security identification.

*Impacted by:* C12 DescriptionPresenceRule, C13 DescriptionUsageRule, C14 ISINGuideline,  
C15 ISINPresenceRule, C17 OtherIdentificationPresenceRule

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see SecurityIdentification48 on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <OthrlId>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 11.4.6.2.3 **IntendedSettlementDate <IntnddSttlmDt>**

*Presence:* [1..1]

*Definition:* Intended settlement date of the position.



**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see [DateFormat65Choice](#) on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		388
Or}	DateCode <DtCd>	[1..1]			388
{Or	Code <Cd>	[1..1]	CodeSet		388
Or}	Proprietary <Prtry>	[1..1]	±		389

#### 11.4.6.2.4 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Specifies the quantity related to the settlement obligation.

**Quantity <Qty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		396

#### 11.4.6.2.5 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the total amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 11.4.6.2.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [1..1]

*Definition:* Place at which the security is traded.

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

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see [MarketIdentification84](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

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

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

#### 11.4.6.2.7 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the trade date.

**TradeDate <TradDt>** contains one of the following **TradeDate3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	Date		338
Or}	<b>DateCode</b> <DtCd>	[1..1]	CodeSet		338

##### 11.4.6.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* [ISODate](#) on page 487

##### 11.4.6.2.7.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

*Datatype:* [DateType1Code](#) on page 476

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

#### 11.4.6.2.8 TradingCapacity <TradgCpcty>

*Presence:* [0..1]

*Definition:* Identifies the trading capacity of seller.

*Datatype:* [TradingCapacity5Code](#) on page 486

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

#### 11.4.6.2.9 ClearingAccountType <ClrAcctTp>

*Presence:* [0..1]

*Definition:* Specifies the clearing account type.

*Datatype:* [ClearingAccountType1Code on page 475](#)

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

#### 11.4.6.2.10 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Identification &lt;Id&gt;</b>	[1..1]			340
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		340
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		340
Or	<b>Country &lt;Ctry&gt;</b>	[1..1]	CodeSet	C5	341
Or	<b>TypeAndIdentification &lt;TpAndId&gt;</b>	[1..1]			341
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		341
	<b>Identification &lt;Id&gt;</b>	[1..1]	IdentifierSet	C4	342
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]			342
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		342
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		342

#### 11.4.6.2.10.1 Identification <Id>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType &lt;SfkpgPlcTp&gt;</b>	[1..1]	CodeSet		340
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		340

#### 11.4.6.2.10.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* [SafekeepingPlace3Code](#) on page 482

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

#### 11.4.6.2.10.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Place of safekeeping.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.10.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C5 Country

*Datatype:* [CountryCode on page 475](#)

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 11.4.6.2.10.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlaceType</b> <SfkpgPlcTp>	[1..1]	CodeSet		341
	<b>Identification</b> <Id>	[1..1]	IdentifierSet	C4	342

##### 11.4.6.2.10.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* [SafekeepingPlace1Code on page 481](#)

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

#### 11.4.6.2.10.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

##### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

#### 11.4.6.2.10.4 Proprietary <Prtry>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[0..1]	Text		342
	<b>Type &lt;Tp&gt;</b>	[1..1]	±		342

#### 11.4.6.2.10.4.1 Identification <Id>

*Presence:* [0..1]

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

*Datatype:* Max35Text on page 493

#### 11.4.6.2.10.4.2 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 11.4.6.2.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Clearing member account at the central securities depository.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see [SecuritiesAccount19](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 11.4.6.2.12 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [0..1]

*Definition:* Indicates if the obligation will result in a receive or a delivery of securities.

*Datatype:* [ReceiveDelivery1Code](#) on page 481

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 11.4.6.2.13 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies the amount to be paid under a specific obligation.

*Datatype:* [DeliveryReceiptType2Code](#) on page 477

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

---

#### 11.4.6.2.14 SettlementParties <SttlmPties>

*Presence:* [0..1]

*Definition:* Provides details on the parties that are part of the settlement chain.



**SettlementParties <SttlmPties>** contains one of the following **SettlementParties38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DeliveringSettlementParties &lt;DlvrgSttlmPties&gt;</b>	[0..1]		C8	346
	<b>Depository &lt;Dpstry&gt;</b>	[1..1]	±		348
	<b>Party1 &lt;Pty1&gt;</b>	[1..1]			348
	<b>PartyIdentification &lt;PtyId&gt;</b>	[1..1]	±		348
	<b>AccountIdentification &lt;AcctId&gt;</b>	[0..1]	Text		349
	<b>ProcessingIdentification &lt;PrcgId&gt;</b>	[0..1]	Text		349
	<b>ProcessingDate &lt;PrcgDt&gt;</b>	[0..1]	±		349
	<b>SubAccount &lt;SubAcct&gt;</b>	[0..1]			349
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		350
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		350
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		350
	<b>ContactPerson &lt;CtctPrsn&gt;</b>	[0..1]	±		350
	<b>Party2 &lt;Pty2&gt;</b>	[0..1]			351
	<b>PartyIdentification &lt;PtyId&gt;</b>	[1..1]	±		351
	<b>AccountIdentification &lt;AcctId&gt;</b>	[0..1]	Text		352
	<b>ProcessingIdentification &lt;PrcgId&gt;</b>	[0..1]	Text		352
	<b>ProcessingDate &lt;PrcgDt&gt;</b>	[0..1]	±		352
	<b>SubAccount &lt;SubAcct&gt;</b>	[0..1]			352
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		353
	<b>Name &lt;Nm&gt;</b>	[0..1]	Text		353
	<b>Characteristic &lt;Chrtc&gt;</b>	[0..1]	Text		353
	<b>ContactPerson &lt;CtctPrsn&gt;</b>	[0..1]	±		353
	<b>SecuritiesSettlementSystem &lt;SctiesSttlmSys&gt;</b>	[0..1]	Text		354
Or}	<b>ReceivingSettlementParties &lt;RcvgSttlmPties&gt;</b>	[0..1]		C9	354
	<b>Depository &lt;Dpstry&gt;</b>	[1..1]	±		356
	<b>Party1 &lt;Pty1&gt;</b>	[1..1]			356
	<b>PartyIdentification &lt;PtyId&gt;</b>	[1..1]	±		356
	<b>AccountIdentification &lt;AcctId&gt;</b>	[0..1]	Text		357
	<b>ProcessingIdentification &lt;PrcgId&gt;</b>	[0..1]	Text		357
	<b>ProcessingDate &lt;PrcgDt&gt;</b>	[0..1]	±		357
	<b>SubAccount &lt;SubAcct&gt;</b>	[0..1]			357

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358
	<b>Party2</b> <Pty2>	[0..1]			359
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		362

#### 11.4.6.2.14.1 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C8 DepositoryGuideline

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following  
**DeliveringPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		348
	<b>Party1</b> <Pty1>	[1..1]			348
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		348
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		349
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		349
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		349
	<b>SubAccount</b> <SubAcct>	[0..1]			349
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		350
	<b>Party2</b> <Pty2>	[0..1]			351
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		351
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		352
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		352
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		352
	<b>SubAccount</b> <SubAcct>	[0..1]			352
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		353
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		354

**Constraints**

- **DepositoryGuideline**

(Rule)

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

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

#### 11.4.6.2.14.1.1 Depository <Dpstry>

*Presence:* [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 11.4.6.2.14.1.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		348
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		349
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		349
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		349
	<b>SubAccount</b> <SubAcct>	[0..1]			349
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		350

##### 11.4.6.2.14.1.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 11.4.6.2.14.1.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 11.4.6.2.14.1.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		350
	<b>Name</b> <Nm>	[0..1]	Text		350
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		350

#### 11.4.6.2.14.1.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 11.4.6.2.14.1.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 11.4.6.2.14.1.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		351
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		352
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		352
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		352
	<b>SubAccount</b> <SubAcct>	[0..1]			352
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		353

##### 11.4.6.2.14.1.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 11.4.6.2.14.1.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 11.4.6.2.14.1.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		353
	<b>Name</b> <Nm>	[0..1]	Text		353
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		353

#### 11.4.6.2.14.1.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 11.4.6.2.14.1.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.1.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 11.4.6.2.14.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

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

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following  
**ReceivingPartiesAndAccount22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		356
	<b>Party1</b> <Pty1>	[1..1]			356
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		356
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		357
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		357
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		357
	<b>SubAccount</b> <SubAcct>	[0..1]			357
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358
	<b>Party2</b> <Pty2>	[0..1]			359
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		362

**Constraints**

- **DepositoryGuideline**

(Rule)

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

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

#### 11.4.6.2.14.2.1 Depository <Dpstry>

*Presence:* [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 11.4.6.2.14.2.2 Party1 <Pty1>

*Presence:* [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		356
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		357
	<b>ProcessingIdentification</b> <PrcgId>	[0..1]	Text		357
	<b>ProcessingDate</b> <PrcgDt>	[0..1]	±		357
	<b>SubAccount</b> <SubAcct>	[0..1]			357
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		358

#### 11.4.6.2.14.2.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 11.4.6.2.14.2.2.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.2.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.2.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 11.4.6.2.14.2.2.5 SubAccount <SubAcct>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		358
	<b>Name</b> <Nm>	[0..1]	Text		358
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		358

#### 11.4.6.2.14.2.2.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 11.4.6.2.14.2.2.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.2.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.2.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 11.4.6.2.14.2.3 Party2 <Pty2>

*Presence:* [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyIdentification</b> <PtyId>	[1..1]	±		359
	<b>AccountIdentification</b> <AcctId>	[0..1]	Text		360
	<b>ProcessingIdentification</b> <PrctlId>	[0..1]	Text		360
	<b>ProcessingDate</b> <PrctlDt>	[0..1]	±		360
	<b>SubAccount</b> <SubAcct>	[0..1]			360
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361
	<b>ContactPerson</b> <CtctPrsn>	[0..1]	±		361

##### 11.4.6.2.14.2.3.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 11.4.6.2.14.2.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.3.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.3.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

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

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 11.4.6.2.14.2.3.5 SubAccount <SubAcct>

*Presence:* [0..1]

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



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		361
	<b>Name</b> <Nm>	[0..1]	Text		361
	<b>Characteristic</b> <Chrtc>	[0..1]	Text		361

#### 11.4.6.2.14.2.3.5.1 Identification <Id>

*Presence:* [1..1]

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

**Identification** <Id> contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

#### 11.4.6.2.14.2.3.5.2 Name <Nm>

*Presence:* [0..1]

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

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.3.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.14.2.3.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 11.4.6.2.14.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.15 AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>

*Presence:* [0..\*]

*Definition:* Provides additional information about the settlement obligation details.

**AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>** contains the following  
**SettlementObligation10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RelatedSettlementObligationIdentification</b> <RltdSttlmOblgtnId>	[0..1]	Text		363
	<b>ObligationType</b> <OblgtnTp>	[0..1]			363
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		364
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		364
	<b>Description</b> <Desc>	[0..1]	Text		364
	<b>TradeDate</b> <TradDt>	[0..1]	Date		364
	<b>Quantity</b> <Qty>	[1..1]	±		364
	<b>NetPositionPrice</b> <NetPosPric>	[0..1]	±		365
	<b>TradingCurrency</b> <TradgCcy>	[0..1]	CodeSet	C19	365
	<b>SettlementAmount</b> <SttlmAmt>	[1..1]	±		365
	<b>SettlementDate</b> <SttlmDt>	[1..1]	Date		366
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		366
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		366
	<b>References</b> <Refs>	[0..1]			366
	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[0..*]			367
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxldr>	[1..1]	IdentifierSet		367
	<b>NetPositionIdentification</b> <NetPosId>	[0..1]	Text		367

#### 11.4.6.2.15.1 RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>

*Presence:* [0..1]

*Definition:* Provides the identification of an existing obligation that is linked to the new obligation.

*Datatype:* Max35Text on page 493

#### 11.4.6.2.15.2 ObligationType <OblgtnTp>

*Presence:* [0..1]

*Definition:* Indicates the type of the obligation.

**ObligationType <OblgtnTp>** contains one of the following **ObligationType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		364
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		364

#### 11.4.6.2.15.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Indicates the type of the obligation using a code.

*Datatype:* [ObligationType1Code](#) on page 480

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

#### 11.4.6.2.15.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates the type of the obligation using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 11.4.6.2.15.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides additional information related to the linked obligation.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.6.2.15.4 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Provides the original trade date.

*Datatype:* [ISODate](#) on page 487

#### 11.4.6.2.15.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Specifies the quantity related to the settlement obligation.

**Quantity <Qty>** contains one of the following elements (see [FinancialInstrumentQuantity1Choice](#) on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 11.4.6.2.15.6 NetPositionPrice <NetPosPric>

*Presence:* [0..1]

*Definition:* Provides the price applied to that net position.

**NetPositionPrice <NetPosPric>** contains the following elements (see [Price14](#) on page 462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 11.4.6.2.15.7 TradingCurrency <TradgCcy>

*Presence:* [0..1]

*Definition:* Specifies the ISO code of the trade currency.

*Impacted by:* [C19 ValidationByTable](#)

*Datatype:* [CurrencyCode](#) on page 476

##### Constraints

- **ValidationByTable**

(Rule)

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

#### 11.4.6.2.15.8 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Provides the total amount to be settled.

**SettlementAmount <SttlmAmt>** contains the following elements (see [AmountAndDirection27](#) on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 11.4.6.2.15.9 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Provides the contractual settlement date.

*Datatype:* [ISODate](#) on page 487

#### 11.4.6.2.15.10 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Indicates if the obligation will result in a receive or a delivery of securities.

*Datatype:* [ReceiveDelivery1Code](#) on page 481

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 11.4.6.2.15.11 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled.

*Datatype:* [DeliveryReceiptType2Code](#) on page 477

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 11.4.6.2.15.12 References <Refs>

*Presence:* [0..1]

*Definition:* Provides the references of the underlying trade leg(s) and/or the reference to the related net position message.

**References <Refs>** contains the following **Reference24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[0..*]			367
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[1..1]	IdentifierSet		367
	<b>NetPositionIdentification</b> <NetPosId>	[0..1]	Text		367

#### 11.4.6.2.15.12.1 TradeLegNotificationIdentification <TradLegNtfctnId>

*Presence:* [0..\*]

*Definition:* Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

**TradeLegNotificationIdentification <TradLegNtfctnId>** contains one of the following **TradeLegNotificationIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>TradeLegNotificationIdentification</b> <TradLegNtfctnId>	[1..1]	Text		367
Or}	<b>UniqueTransactionIdentifier</b> <UnqTxIdr>	[1..1]	IdentifierSet		367

##### 11.4.6.2.15.12.1.1 TradeLegNotificationIdentification <TradLegNtfctnId>

*Presence:* [1..1]

*Definition:* Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

*Datatype:* [Max35Text on page 493](#)

##### 11.4.6.2.15.12.1.2 UniqueTransactionIdentifier <UnqTxIdr>

*Presence:* [1..1]

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

*Datatype:* [UTIdentifier on page 490](#)

##### 11.4.6.2.15.12.2 NetPositionIdentification <NetPosId>

*Presence:* [0..1]

*Definition:* After netting, reference that is common to a net transaction to settle and all its underlying trades.

*Datatype:* [Max35Text on page 493](#)

## 11.4.7 SettlementParties <SttlmPties>

*Presence:* [0..1]

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

**SettlementParties <SttlmPties>** contains one of the following **SettlementParties37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]		C10	368
	<b>Depository</b> <Dpstry>	[1..1]	±		369
	<b>Party1</b> <Pty1>	[1..1]	±		369
	<b>Party2</b> <Pty2>	[0..1]	±		369
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		370
Or}	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]		C11	370
	<b>Depository</b> <Dpstry>	[1..1]	±		371
	<b>Party1</b> <Pty1>	[1..1]	±		371
	<b>Party2</b> <Pty2>	[0..1]	±		371
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		372

#### 11.4.7.1 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C10 DepositoryGuideline

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following **DeliveringPartiesAndAccount21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		369
	<b>Party1</b> <Pty1>	[1..1]	±		369
	<b>Party2</b> <Pty2>	[0..1]	±		369
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		370

#### Constraints

- **DepositoryGuideline**

(Rule)

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



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

#### 11.4.7.1.1 Depository <Dpstry>

*Presence:* [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 11.4.7.1.2 Party1 <Pty1>

*Presence:* [1..1]

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

**Party1 <Pty1>** contains the following elements (see [PartyIdentificationAndAccount228](#) on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		442
	AccountIdentification <AcctId>	[0..1]	Text		442
	ProcessingIdentification <PrcgId>	[0..1]	Text		442
	ProcessingDate <PrcgDt>	[0..1]	±		442
	SubAccountDetails <SubAcctDtls>	[0..1]			443
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443
	ContactPerson <CtctPrsn>	[0..1]	±		444

#### 11.4.7.1.3 Party2 <Pty2>

*Presence:* [0..1]

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

**Party2 <Pty2>** contains the following elements (see [PartyIdentificationAndAccount228](#) on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		442
	AccountIdentification <AcctId>	[0..1]	Text		442
	ProcessingIdentification <PrcgId>	[0..1]	Text		442
	ProcessingDate <PrcgDt>	[0..1]	±		442
	SubAccountDetails <SubAcctDtls>	[0..1]			443
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443
	ContactPerson <CtctPrsn>	[0..1]	±		444

#### 11.4.7.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

#### 11.4.7.2 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* [C11 DepositoryGuideline](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following **ReceivingPartiesAndAccount21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[1..1]	±		371
	<b>Party1</b> <Pty1>	[1..1]	±		371
	<b>Party2</b> <Pty2>	[0..1]	±		371
	<b>SecuritiesSettlementSystem</b> <SctiesSttlmSys>	[0..1]	Text		372

#### Constraints

- DepositoryGuideline**

(Rule)

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

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

#### 11.4.7.2.1 Depository <Dpstry>

*Presence:* [1..1]

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

**Depository <Dpstry>** contains one of the following elements (see [PartyIdentification255Choice](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

#### 11.4.7.2.2 Party1 <Pty1>

*Presence:* [1..1]

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

**Party1 <Pty1>** contains the following elements (see [PartyIdentificationAndAccount228](#) on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		442
	AccountIdentification <AcctId>	[0..1]	Text		442
	ProcessingIdentification <PrcgId>	[0..1]	Text		442
	ProcessingDate <PrcgDt>	[0..1]	±		442
	SubAccountDetails <SubAcctDtls>	[0..1]			443
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443
	ContactPerson <CtctPrsn>	[0..1]	±		444

#### 11.4.7.2.3 Party2 <Pty2>

*Presence:* [0..1]

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

**Party2 <Pty2>** contains the following elements (see [PartyIdentificationAndAccount228](#) on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		442
	AccountIdentification <AcctId>	[0..1]	Text		442
	ProcessingIdentification <PrcgId>	[0..1]	Text		442
	ProcessingDate <PrcgDt>	[0..1]	±		442
	SubAccountDetails <SubAcctDtls>	[0..1]			443
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443
	ContactPerson <CtctPrsn>	[0..1]	±		444

#### 11.4.7.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>

*Presence:* [0..1]

*Definition:* Identifies the securities settlement system to be used.

*Datatype:* [Max35Text](#) on page 493

### 11.4.8 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C18 SupplementaryDataRule](#)

**SupplementaryData <SplmtryData>** contains the following elements (see [SupplementaryData1](#) on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- SupplementaryDataRule**

(Rule)

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

## 12 Message Items Types

### 12.1 MessageComponents

#### 12.1.1 Account

##### 12.1.1.1 SecuritiesAccount18

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

##### 12.1.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* [Max35Text on page 493](#)

##### 12.1.1.1.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies if the account is a House, a Client or a Liquidity Provider (Market Maker) account.

*Datatype:* [ClearingAccountType1Code on page 475](#)

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

##### 12.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* [Max70Text on page 493](#)

## 12.1.1.2 GenericAccountIdentification1

*Definition:* Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		374
	SchemeName <SchmeNm>	[0..1]			374
{Or	Code <Cd>	[1..1]	CodeSet		374
Or}	Proprietary <Prtry>	[1..1]	Text		374
	Issuer <Issr>	[0..1]	Text		374

### 12.1.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* Max34Text on page 493

### 12.1.1.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		374
Or}	Proprietary <Prtry>	[1..1]	Text		374

#### 12.1.1.2.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ExternalAccountIdentification1Code on page 477

#### 12.1.1.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 493

### 12.1.1.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 493

### 12.1.1.3 SecuritiesAccount19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		375
	Type <Tp>	[0..1]	±		375
	Name <Nm>	[0..1]	Text		375

#### 12.1.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.1.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see [GenericIdentification30 on page 400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 12.1.1.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* [Max70Text on page 493](#)

## 12.1.2 Account Identification

### 12.1.2.1 AccountIdentification26

*Definition:* Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

### 12.1.2.1.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Proprietary <Prtry>** contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		376

#### 12.1.2.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* Max35Text on page 493

### 12.1.2.2 AccountIdentification4Choice

*Definition:* Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	376
Or}	Other <Othr>	[1..1]	±		377

#### 12.1.2.2.1 IBAN <IBAN>

*Presence:* [1..1]

*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

*Impacted by:* C8 IBAN

*Datatype:* IBAN2007Identifier on page 489

#### Constraints

- **IBAN**

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00003



– *Error Text:* Invalid IBAN format or invalid check digits.

### 12.1.2.2.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Other <Othr>** contains the following elements (see [GenericAccountIdentification1](#) on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		374
	SchemeName <SchmeNm>	[0..1]			374
{Or	Code <Cd>	[1..1]	CodeSet		374
Or}	Proprietary <Prtry>	[1..1]	Text		374
	Issuer <Issr>	[0..1]	Text		374

## 12.1.3 Amount

### 12.1.3.1 AmountAndDirection21

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	377
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		378

#### 12.1.3.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 ActiveOrHistoricCurrency, C6 CurrencyAmount

*Datatype:* [ActiveOrHistoricCurrencyAndAmount](#) on page 471

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

• **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

### 12.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* [CreditDebitCode](#) on page 476

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 12.1.3.2 AmountAndDirection20

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

#### 12.1.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Total amount that needs to be settled.

*Impacted by:* [C2 ActiveOrHistoricCurrency](#), [C6 CurrencyAmount](#)

*Datatype:* [ActiveOrHistoricCurrencyAndAmount](#) on page 471

**Constraints**

• **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

#### • **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* [CreditDebitCode](#) on page 476

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

#### 12.1.3.3 AmountAndDirection27

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C7	379
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		380
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C6	380
	ForeignExchangeDetails <FXDtls>	[0..1]	±		381

#### 12.1.3.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.3.3.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* CreditDebitCode on page 476

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

#### 12.1.3.3.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C2 ActiveOrHistoricCurrency, C6 CurrencyAmount

*Datatype:* ActiveOrHistoricCurrencyAndAmount on page 471

## Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

### 12.1.3.3.4 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see [ForeignExchangeTerms17](#) on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	386
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	386
	ExchangeRate <XchgRate>	[1..1]	Rate		387
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C7	387

## 12.1.4 Collateral

### 12.1.4.1 Collateral3

*Definition:* Provides the current and market value of the collateral held.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	382
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	382
	CollateralType <CollTp>	[1..1]	CodeSet		383

#### 12.1.4.1.1 PostHaircutValue <PstHrcutVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.4.1.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the underlying collateral (cash, securities, LoC) based on current market prices.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* [ActiveCurrencyAndAmount](#) on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.4.1.3 CollateralType <CollTp>

*Presence:* [1..1]

*Definition:* Provides the type of collateral, such as securities or cash.

*Datatype:* [CollateralType2Code](#) on page 475

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

#### 12.1.4.2 Collateral6

*Definition:* Provides the current and market value of the collateral held.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	384
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	384
	CollateralType <CollTp>	[1..1]	CodeSet		385

---

#### 12.1.4.2.1 PostHaircutValue <PstHrcutVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.4.2.2 MarketValue <MktVal>

*Presence:* [1..1]

*Definition:* Value of the underlying collateral (cash, securities, Letter of credit.) based on current market prices.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.4.2.3 CollateralType <CollTp>

*Presence:* [1..1]

*Definition:* Provides the type of collateral, such as securities or cash.

*Datatype:* [CollateralType1Code on page 475](#)

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

## 12.1.5 Currency Exchange

### 12.1.5.1 ForeignExchangeTerms17

*Definition:* Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	386
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	386
	ExchangeRate <XchgRate>	[1..1]	Rate		387
	ResultingAmount <RsltAmt>	[1..1]	Amount	C1, C7	387

#### 12.1.5.1.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

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

*Impacted by:* C1 ActiveCurrency

*Datatype:* [ActiveCurrencyCode on page 472](#)

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

#### 12.1.5.1.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

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

*Impacted by:* C1 ActiveCurrency

*Datatype:* [ActiveCurrencyCode on page 472](#)

##### Constraints

- **ActiveCurrency**

(Rule)

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.

---

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

#### **12.1.5.1.3 ExchangeRate <XchgRate>**

*Presence:* [1..1]

*Definition:* Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

*Usage:* ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* BaseOneRate on page 491

#### **12.1.5.1.4 ResultingAmount <RsItgAmt>**

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### **Constraints**

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

## 12.1.6 Date Time

### 12.1.6.1 DateFormat65Choice

*Definition:* Choice between an ISODate or ISODateTime format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		388
Or}	DateCode <DtCd>	[1..1]			388
{Or	Code <Cd>	[1..1]	CodeSet		388
Or}	Proprietary <Prtry>	[1..1]	±		389

#### 12.1.6.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

**Date <Dt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 12.1.6.1.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		388
Or}	Proprietary <Prtry>	[1..1]	±		389

##### 12.1.6.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code](#) on page 476

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

#### 12.1.6.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 12.1.6.2 DateCode3Choice

*Definition:* Choice between a code or a proprietary code for a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		389
Or}	Proprietary <Prtry>	[1..1]	±	C5	389

##### 12.1.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to indicate the date is unknown.

*Datatype:* [DateType1Code](#) on page 476

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

#### 12.1.6.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

*Impacted by:* [C5 CoexistenceIssuerSchemeNameRule](#)

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification20](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		399
	SchemeName <SchmeNm>	[0..1]	Text		399

## Constraints

- **CoexistencelssuerSchemeNameRule**

(Rule)

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 12.1.6.3 DateAndDateTime2Choice

*Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 12.1.6.3.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* ISODate on page 487

#### 12.1.6.3.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* ISODateTime on page 487

### 12.1.6.4 DateAndDateTimeChoice

*Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 12.1.6.4.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* ISODate on page 487

#### 12.1.6.4.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* ISODateTime on page 487

## 12.1.7 Financial Instrument Identification

### 12.1.7.1 SecurityIdentification48

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		392
	OtherIdentification <Othrlid>	[0..*]			392
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393
	Description <Desc>	[0..1]	Text		393

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

#### • OtherIdentificationPresenceRule

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 12.1.7.1.1 ISIN <ISIN>

*Presence:* [0..1]

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

*Datatype:* [ISINOct2015Identifier](#) on page 490

#### 12.1.7.1.2 OtherIdentification <Othrid>

*Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <Othrid>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		392
	Suffix <Sfx>	[0..1]	Text		393
	Type <Tp>	[1..1]	±		393

#### 12.1.7.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.



*Datatype:* [Max35Text on page 493](#)

#### 12.1.7.1.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* [Max16Text on page 492](#)

#### 12.1.7.1.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see [IdentificationSource3Choice on page 400](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		400
Or}	Proprietary <Prtry>	[1..1]	Text		400

#### 12.1.7.1.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* [Max140Text on page 492](#)

### 12.1.7.2 SecurityIdentification14

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

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

- **ISINPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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
```

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 12.1.7.2.1 ISIN <ISIN>

*Presence:* [0..1]

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

**Datatype:** [ISINIdentifier](#) on page 489

#### 12.1.7.2.2 OtherIdentification <Othrid>

**Presence:** [0..\*]

**Definition:** Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <Othrid>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395

##### 12.1.7.2.2.1 Identification <Id>

**Presence:** [1..1]

**Definition:** Identification of a security.

**Datatype:** [Max35Text](#) on page 493

##### 12.1.7.2.2.2 Suffix <Sfx>

**Presence:** [0..1]

**Definition:** Identifies the suffix of the security identification.

**Datatype:** [Max16Text](#) on page 492

##### 12.1.7.2.2.3 Type <Tp>

**Presence:** [1..1]

**Definition:** Type of the identification.

**Type <Tp>** contains one of the following elements (see [IdentificationSource3Choice](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		400
Or}	Proprietary <Prtry>	[1..1]	Text		400

##### 12.1.7.2.3 Description <Desc>

**Presence:** [0..1]

**Definition:** Textual description of a security instrument.

**Datatype:** [Max140Text](#) on page 492

## 12.1.8 Financial Instrument Quantity

### 12.1.8.1 FinancialInstrumentQuantity1Choice

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		396
Or	FaceAmount <FaceAmt>	[1..1]	Amount		396
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		396

#### 12.1.8.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* [DecimalNumber on page 491](#)

#### 12.1.8.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

*Datatype:* [ImpliedCurrencyAndAmount on page 472](#)

#### 12.1.8.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* [ImpliedCurrencyAndAmount on page 472](#)

## 12.1.9 Identification Information

### 12.1.9.1 GenericIdentification29

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		396
	Issuer <Issr>	[1..1]	Text		397
	SchemeName <SchmeNm>	[0..1]	Text		397

#### 12.1.9.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.1.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.1.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* [Max35Text on page 493](#)

### 12.1.9.2 IdentificationType6Choice

*Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		397
Or}	Proprietary <Prtry>	[1..1]	±		397

#### 12.1.9.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of identification is defined using an ISO 20022 code.

*Datatype:* [TypeOfIdentification1Code on page 486](#)

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

#### 12.1.9.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

### 12.1.9.3 IdentificationType43Choice

*Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		398
Or}	Proprietary <Prtry>	[1..1]	±		398

#### 12.1.9.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a code.

*Datatype:* [TypeOfIdentification2Code](#) on page 487

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

#### 12.1.9.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

## 12.1.9.4 GenericIdentification20

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		399
	SchemeName <SchmeNm>	[0..1]	Text		399

### Constraints

- **CoexistencelssuerSchemeNameRule**

(Rule)

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

### 12.1.9.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* Exact4AlphaNumericText on page 492

### 12.1.9.4.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 493

### 12.1.9.4.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* Max35Text on page 493

## 12.1.9.5 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

### 12.1.9.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.5.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.5.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.6 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		400
Or}	Proprietary <Prtry>	[1..1]	Text		400

##### 12.1.9.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* [ExternalFinancialInstrumentIdentificationType1Code on page 477](#)

##### 12.1.9.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.9.7 GenericIdentification30

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

##### 12.1.9.7.1 Identification <Id>

*Presence:* [1..1]



*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* Exact4AlphaNumericText on page 492

### 12.1.9.7.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 493

### 12.1.9.7.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* Max35Text on page 493

## 12.1.10 InvestmentFundCashForecast

### 12.1.10.1 DefaultFund1

*Definition:* Provides information such as the default fund account identification or the default fund amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		401
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C7	402
	Contribution <Cntrbtr>	[0..*]			402
	Account <Acct>	[0..1]	±		403
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	403
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	404
	NonClearingMember <NonClrMmb>	[0..1]	±		404
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	405

#### 12.1.10.1.1 DefaultFundAccount <DfltFndAcct>

*Presence:* [1..1]

*Definition:* Specifies the account identification of the clearing member at the ICSD (International Central Securities Depository) or at the central bank.

**DefaultFundAccount <DfltFndAcct>** contains one of the following elements (see [AccountIdentification4Choice](#) on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	376
Or}	Other <Othr>	[1..1]	±		377

#### 12.1.10.1.2 TotalDefaultFundAmount <TtlDfltFndAmt>

*Presence:* [1..1]

*Definition:* Total amount required by the clearing member to participate to the default fund.

*Impacted by:* [C1 ActiveCurrency](#) \_\_\_\_, [C7 CurrencyAmount](#) \_\_

*Datatype:* [ActiveCurrencyAndAmount](#) on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.10.1.3 Contribution <Cntrbtn>

*Presence:* [0..\*]

*Definition:* Provides details about the contribution to the default fund by trading venues/products.

**Contribution <Cntrbtn>** contains the following **Contribution1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Account <Acct>	[0..1]	±		403
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C7	403
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C7	404
	NonClearingMember <NonClrMmb>	[0..1]	±		404

#### 12.1.10.1.3.1 Account <Acct>

*Presence:* [0..1]

*Definition:* Segregation done by the central counterparty based on trading venues/products or other attributes.

**Account <Acct>** contains one of the following elements (see [AccountIdentification4Choice](#) on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	376
Or}	Other <Othr>	[1..1]	±		377

#### 12.1.10.1.3.2 RequiredAmount <ReqrdAmt>

*Presence:* [1..1]

*Definition:* Total contribution required by the clearing member to participate to the default fund.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.10.1.3.3 IncreaseCoverageAmount <IncrCvrgAmt>

*Presence:* [0..1]

*Definition:* Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.10.1.3.4 NonClearingMember <NonClrMmb>

*Presence:* [0..1]

*Definition:* Provides the identification for the non-clearing member.

**NonClearingMember <NonClrMmb>** contains the following elements (see [PartyIdentificationAndAccount31](#) on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 12.1.10.1.4 IncreaseCoverageAmount <IncrCvrgAmt>

*Presence:* [0..1]

*Definition:* Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

*Impacted by:* [C1 ActiveCurrency](#), [C7 CurrencyAmount](#)

*Datatype:* [ActiveCurrencyAndAmount](#) on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

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## 12.1.11      **Margin Call Calculation**

### 12.1.11.1 **MarginCalculation2**

*Definition:* Provides the details on the margin calculation per financial instrument or per currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	409
	ExposureAmount <XpsrAmt>	[0..1]			410
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	410
	ReportingAmount <RptgAmt>	[1..1]	Amount		411
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		411
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		411
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	412
	MarginResult <MrgnRslt>	[0..1]			412
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	413
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	413
	MarginTypeAmount <MrgnTpAmt>	[0..1]			414
	InitialMargin <InitlMrgn>	[0..1]			416
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	416
	ReportingAmount <RptgAmt>	[1..1]	Amount		417
	VariationMargin <VartnMrgn>	[0..*]			417
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	418
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			420
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		420
	AmountDetails <AmtDtls>	[1..1]			421
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			422
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	422
	ReportingAmount <RptgAmt>	[1..1]	Amount		423
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			423

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	423
	ReportingAmount <RptgAmt>	[1..1]	Amount		424
	MarkToMarketGross <MrkToMktGrss>	[0..*]			424
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	424
	ReportingAmount <RptgAmt>	[1..1]	Amount		425
	MarkToMarketFails <MrkToMktFls>	[0..*]			425
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	425
	ReportingAmount <RptgAmt>	[1..1]	Amount		426
	FailsHaircut <FlsHrcut>	[0..1]			426
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	426
	ReportingAmount <RptgAmt>	[1..1]	Amount		427
	OtherMargin <OthrMrgn>	[0..*]		C17	427
	Type <Tp>	[1..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]	±		429
	Amount <Amt>	[1..1]			429
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	429
	ReportingAmount <RptgAmt>	[1..1]	Amount		430
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		430

## Constraints

### • MarginTypePresenceRule

(Rule)

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or /MarginTypeAmount/VariationMargin[\*] Must be present

Or /MarginTypeAmount/OtherMargin[\*] Must be present

Error handling:

– Error severity: Fatal

– Error Code: X00240



- *Error Text:* If Margin Details is present, then at least one of its elements (Initial Margin, Variation Margin or Other Margin) must be present.

#### 12.1.11.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Provides details about the security identification.

*Impacted by:* C8 DescriptionPresenceRule, C9 DescriptionUsageRule, C10 ISINGuideline,  
C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see SecurityIdentification14 on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification </Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

#### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

- **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

#### 12.1.11.1.2 ExposureAmount <XpsrAmt>

*Presence:* [0..1]

*Definition:* Net total of the transaction exposure of all outstanding deals.

**ExposureAmount <XpsrAmt>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	410
	ReportingAmount <RptgAmt>	[1..1]	Amount		411

##### 12.1.11.1.2.1 OriginalCurrencyAmount <OrgnlCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency \_\_, C7 CurrencyAmount \_\_

*Datatype:* ActiveCurrencyAndAmount on page 470

## Constraints

### • **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### • **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.2.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.3 TotalMarginAmount <TtlMrgnAmt>

*Presence:* [1..1]

*Definition:* Provides the total margin amount.

**TotalMarginAmount <TtlMrgnAmt>** contains the following elements (see AmountAndDirection20 on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

#### 12.1.11.1.4 CollateralOnDeposit <CollOnDpst>

*Presence:* [0..\*]

*Definition:* Provides details on the valuation of the collateral on deposit.

**CollateralOnDeposit <CollOnDpst>** contains the following elements (see [Collateral6](#) on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	384
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	384
	CollateralType <CollTp>	[1..1]	CodeSet		385

#### 12.1.11.1.5 MinimumRequirementDeposit <MinRqrmntDpst>

*Presence:* [0..1]

*Definition:* Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.6 MarginResult <MrgnRslt>

*Presence:* [0..1]

*Definition:* Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

**MarginResult** <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	413
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	413

#### 12.1.11.1.6.1 ExcessAmount <XcssAmt>

*Presence:* [1..1]

*Definition:* Excess amount that the central counterparty may retribute to the Clearing member.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.6.2 DeficitAmount <DfcitAmt>

*Presence:* [1..1]

*Definition:* Deficit amount that the central counterparty will provide to the clearing member.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

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*Datatype:* ActiveCurrencyAndAmount on page 470

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**Constraints**

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### **12.1.11.1.7 MarginTypeAmount <MrgnTpAmt>**

*Presence:* [0..1]

*Definition:* Provides margin calculation details such as the initial margin amount, the variation margin amount or other margin type amounts.

**MarginTypeAmount <MrgnTpAmt>** contains the following **Margin3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMargin <InitlMrgn>	[0..1]			416
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	416
	ReportingAmount <RptgAmt>	[1..1]	Amount		417
	VariationMargin <VartrnMrgn>	[0..*]			417
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	418
	TotalVariationMargin <TtlVartrnMrgn>	[1..*]			420
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		420
	AmountDetails <AmtDtls>	[1..1]			421
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			422
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	422
	ReportingAmount <RptgAmt>	[1..1]	Amount		423
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			423
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	423
	ReportingAmount <RptgAmt>	[1..1]	Amount		424
	MarkToMarketGross <MrkToMktGrss>	[0..*]			424
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	424
	ReportingAmount <RptgAmt>	[1..1]	Amount		425
	MarkToMarketFails <MrkToMktFls>	[0..*]			425
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	425
	ReportingAmount <RptgAmt>	[1..1]	Amount		426
	FailsHaircut <FlsHrcut>	[0..1]			426
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	426
	ReportingAmount <RptgAmt>	[1..1]	Amount		427
	OtherMargin <OthrMrgn>	[0..*]		C17	427

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]	±		429
	Amount <Amt>	[1..1]			429
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	429
	ReportingAmount <RptgAmt>	[1..1]	Amount		430
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		430

#### 12.1.11.1.7.1 InitialMargin <InitlMrgn>

*Presence:* [0..1]

*Definition:* Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.

**InitialMargin <InitlMrgn>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	416
	ReportingAmount <RptgAmt>	[1..1]	Amount		417

##### 12.1.11.1.7.1.1 OriginalCurrencyAmount <OrgnlCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005



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– *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

#### **12.1.11.1.7.1.2 ReportingAmount <RptgAmt>**

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### **12.1.11.1.7.2 VariationMargin <VartnMrgn>**

*Presence:* [0..\*]

*Definition:* Provides details on the calculation of the variation margin.

**VariationMargin <VartnMrgn>** contains the following **VariationMargin3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C12	418
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			420
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		420
	AmountDetails <AmtDtls>	[1..1]			421
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			422
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	422
	ReportingAmount <RptgAmt>	[1..1]	Amount		423
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			423
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	423
	ReportingAmount <RptgAmt>	[1..1]	Amount		424
	MarkToMarketGross <MrkToMktGrss>	[0..*]			424
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	424
	ReportingAmount <RptgAmt>	[1..1]	Amount		425
	MarkToMarketFails <MrkToMktFls>	[0..*]			425
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	425
	ReportingAmount <RptgAmt>	[1..1]	Amount		426
	FailsHaircut <FlsHrcut>	[0..1]			426
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	426
	ReportingAmount <RptgAmt>	[1..1]	Amount		427

**12.1.11.1.7.2.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [0..1]

*Definition:* Provides details about the security identification.

*Impacted by:* C8 DescriptionPresenceRule, C9 DescriptionUsageRule, C10 ISINGuideline, C11 ISINPresenceRule, C12 OtherIdentificationPresenceRule

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see [SecurityIdentification14](#) on page 393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		394
	OtherIdentification <OthrId>	[0..*]			395
	Identification <Id>	[1..1]	Text		395
	Suffix <Sfx>	[0..1]	Text		395
	Type <Tp>	[1..1]	±		395
	Description <Desc>	[0..1]	Text		395

### Constraints

- **DescriptionPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00192
- *Error Text:* At least one identification must be present.

- **DescriptionUsageRule**

(Rule)

Description must be used alone as the last resort.

- **ISINGuideline**

(Rule)

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00194
- *Error Text:* At least one identification must be present.

• **OtherIdentificationPresenceRule**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* X00193
- *Error Text:* At least one identification must be present.

**12.1.11.1.7.2.2 TotalVariationMargin <TtlVartnMrgn>**

*Presence:* [1..\*]

*Definition:* Margin required to cover the risk because of the price fluctuations occurred on the unsettled exposures towards the central counterparty.

**TotalVariationMargin <TtlVartnMrgn>** contains the following **TotalVariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		420
	AmountDetails <AmtDtls>	[1..1]			421
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421

**12.1.11.1.7.2.2.1 ShortLongIndicator <ShrtLngInd>**

*Presence:* [0..1]

*Definition:* Specifies whether the variation margin position is short or long, that is, whether the balance is a negative or positive balance.

*Datatype:* ShortLong1Code on page 482

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

#### 12.1.11.1.7.2.2.2 AmountDetails <AmtDtls>

*Presence:* [1..1]

*Definition:* Provides the variation margin amount in the reporting currency and optionally in the original currency.

**AmountDetails <AmtDtls>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	421
	ReportingAmount <RptgAmt>	[1..1]	Amount		421

##### 12.1.11.1.7.2.2.2.1 OriginalCurrencyAmount <OrgnCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

##### 12.1.11.1.7.2.2.2.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.2.3 TotalMarkToMarket <TtlMrkToMkt>

*Presence:* [1..1]

*Definition:* Net unrealised profit or loss on the value of the netted, gross and failing positions.

**TotalMarkToMarket <TtlMrkToMkt>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	422
	ReportingAmount <RptgAmt>	[1..1]	Amount		423

##### 12.1.11.1.7.2.3.1 OriginalCurrencyAmount <OrgnlCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.2.3.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.2.4 MarkToMarketNetted <MrkToMktNetd>

*Presence:* [0..\*]

*Definition:* Unrealised net loss calculated at the participant portfolio level.

**MarkToMarketNetted <MrkToMktNetd>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	423
	ReportingAmount <RptgAmt>	[1..1]	Amount		424

#### 12.1.11.1.7.2.4.1 OriginalCurrencyAmount <OrgnCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007

- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.2.4.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.2.5 MarkToMarketGross <MrkToMktGrss>

*Presence:* [0..\*]

*Definition:* Unrealised net loss calculated in that market/boundary.

**MarkToMarketGross <MrkToMktGrss>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	424
	ReportingAmount <RptgAmt>	[1..1]	Amount		425

#### 12.1.11.1.7.2.5.1 OriginalCurrencyAmount <OrgnlCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.



*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.2.5.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.2.6 MarkToMarketFails <MrkToMktFls>

*Presence:* [0..\*]

*Definition:* Sum of the unrealised loss without taking profit into consideration.

**MarkToMarketFails <MrkToMktFls>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	425
	ReportingAmount <RptgAmt>	[1..1]	Amount		426

#### 12.1.11.1.7.2.6.1 OriginalCurrencyAmount <OrgnCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

##### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.2.6.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.2.7 FailsHaircut <FlsHrcut>

*Presence:* [0..1]

*Definition:* Haircut applied to the absolute value of the participants net positions. Calculation depends on a participants credit rating.

**FailsHaircut <FlsHrcut>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnCcyAmt>	[0..1]	Amount	C1, C7	426
	ReportingAmount <RptgAmt>	[1..1]	Amount		427

#### 12.1.11.1.7.2.7.1 OriginalCurrencyAmount <OrgnCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency , C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

##### • ActiveCurrency

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005

– *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.2.7.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* ImpliedCurrencyAndAmount on page 472

#### 12.1.11.1.7.3 OtherMargin <OthrMrgn>

*Presence:* [0..\*]

*Definition:* Provides details on the margin type and amount.

*Impacted by:* C17 VariationMarginTextualRule

**OtherMargin <OthrMrgn>** contains the following **Margin4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]	±		429
	Amount <Amt>	[1..1]			429
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	429
	ReportingAmount <RptgAmt>	[1..1]	Amount		430
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		430

#### Constraints

- **VariationMarginTextualRule**

(Rule)

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

#### 12.1.11.1.7.3.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of margin that is calculated.

**Type <Tp>** contains one of the following **MarginType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]	±		429

##### 12.1.11.1.7.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the margin type using a code.

*Datatype:* [MarginType1Code on page 478](#)

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.

CodeName	Name	Definition
NEMA	NegotiationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

#### 12.1.11.1.7.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the margin type using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

#### 12.1.11.1.7.3.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides the margin amount in the reporting currency and optionally in the original currency.

**Amount <Amt>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	429
	ReportingAmount <RptgAmt>	[1..1]	Amount		430

#### 12.1.11.1.7.3.2.1 OriginalCurrencyAmount <OrgnlCcyAmt>

*Presence:* [0..1]

*Definition:* Amount expressed in the original currency.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* [ActiveCurrencyAndAmount](#) on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.1.7.3.2.2 ReportingAmount <RptgAmt>

*Presence:* [1..1]

*Definition:* Amount expressed in the reporting currency.

*Datatype:* [ImpliedCurrencyAndAmount](#) on page 472

#### 12.1.11.1.7.3.3 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Specifies whether the margin type position is short or long, that is, whether the balance is a negative or positive balance.

*Datatype:* [CreditDebitCode](#) on page 476

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

#### 12.1.11.2 MarginCalculation1

*Definition:* Provides the total margin amount, the collateral amount on deposit and the total minimum requirement that used to calculate the margin result, either an excess or a deficit.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]	±		431
	CollateralOnDeposit <CollOnDpst>	[0..*]	±		431
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	431
	MarginResult <MrgnRslt>	[0..1]			432
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	432
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	433

#### 12.1.11.2.1 TotalMarginAmount <TtlMrgnAmt>

*Presence:* [1..1]

*Definition:* Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

**TotalMarginAmount <TtlMrgnAmt>** contains the following elements (see [AmountAndDirection20](#) on page 378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	378
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		379

#### 12.1.11.2.2 CollateralOnDeposit <CollOnDpst>

*Presence:* [0..\*]

*Definition:* Provides details on the valuation of the collateral on deposit.

**CollateralOnDeposit <CollOnDpst>** contains the following elements (see [Collateral6](#) on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	384
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	384
	CollateralType <CollTp>	[1..1]	CodeSet		385

#### 12.1.11.2.3 MinimumRequirementDeposit <MinRqrmntDpst>

*Presence:* [0..1]

*Definition:* Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.2.4 MarginResult <MrgnRsIt>

*Presence:* [0..1]

*Definition:* Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

**MarginResult <MrgnRsIt>** contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	432
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	433

##### 12.1.11.2.4.1 ExcessAmount <XcssAmt>

*Presence:* [1..1]

*Definition:* Excess amount that the central counterparty may restitute to the Clearing member.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470



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### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

#### 12.1.11.2.4.2 DeficitAmount <DfcitAmt>

*Presence:* [1..1]

*Definition:* Deficit amount that the central counterparty will provide to the clearing member.

*Impacted by:* C1 ActiveCurrency, C7 CurrencyAmount

*Datatype:* ActiveCurrencyAndAmount on page 470

### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005

– *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

– *Error severity:* Fatal

– *Error Code:* D00007

– *Error Text:* Invalid currency code or too many decimal digits.

## 12.1.12 Market

### 12.1.12.1 MarketType8Choice

*Definition:* Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		434
Or}	Proprietary <Prtry>	[1..1]	±		434

#### 12.1.12.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* [MarketType2Code on page 479](#)

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

#### 12.1.12.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

### 12.1.12.2 MarketIdentification1Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 12.1.12.2.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* ISO 10383 Market Identification Code.

*Datatype:* [MICIdentifier](#) on page 490

#### 12.1.12.2.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* [Max35Text](#) on page 493

### 12.1.12.3 MarketIdentification20

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		435
	Type <Tp>	[1..1]	±		436

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

#### 12.1.12.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, eg, Electronic Trading Platforms (ECN), and unregulated markets, eg, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 12.1.12.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following elements (see [MarketType8Choice](#) on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		434
Or}	Proprietary <Prtry>	[1..1]	±		434

#### 12.1.12.4 MarketIdentification84

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		436
	Type <Tp>	[1..1]	±		437

#### Constraints

- **MarketTypeAndIdentificationRule**

(Rule)

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

#### 12.1.12.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see [MarketIdentification1Choice](#) on page 435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		435
Or}	Description <Desc>	[1..1]	Text		435

#### 12.1.12.4.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following elements (see [MarketType8Choice](#) on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		434
Or}	Proprietary <Prtry>	[1..1]	±		434

#### 12.1.12.5 MarketType9Choice

*Definition:* Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		437
Or}	Proprietary <Prtry>	[1..1]	±		437

##### 12.1.12.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* [MarketType5Code](#) on page 479

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

##### 12.1.12.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

## 12.1.13 Miscellaneous

### 12.1.13.1 Statement86

*Definition:* Provides statement details such as the account owner identification (ie, the clearing member identification) and optionally the non clearing member identification, the clearing account or the list of trade legs.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmtId>	[1..1]	Text		438
	StatementDateAndTime <StmtDtAndTm>	[1..1]	±		438
	UpdateType <UpdTp>	[1..1]	CodeSet		439
	Frequency <Frqcy>	[1..1]	CodeSet		439
	ReportNumber <RptNb>	[0..1]	Text		439
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		439

#### Constraints

- **ReportNumberRule**

(Rule)

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

#### 12.1.13.1.1 StatementIdentification <StmtId>

*Presence:* [1..1]

*Definition:* Identification that is common to all pages of a statement.

*Datatype:* [Max35Text](#) on page 493

#### 12.1.13.1.2 StatementDateAndTime <StmtDtAndTm>

*Presence:* [1..1]

*Definition:* Date of the statement.

**StatementDateAndTime <StmntDtAndTm>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 12.1.13.1.3 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

*Datatype:* [StatementUpdateType1Code](#) on page 483

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

#### 12.1.13.1.4 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

*Datatype:* [EventFrequency6Code](#) on page 477

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

#### 12.1.13.1.5 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the statement.

*Datatype:* [Exact5NumericText](#) on page 492

#### 12.1.13.1.6 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see [YesNoIndicator](#) on page 490):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 12.1.13.2 Pagination1

*Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

#### 12.1.13.2.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* [Max5NumericText on page 493](#)

#### 12.1.13.2.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see [YesNoIndicator on page 490](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 12.1.13.3 Pagination

*Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		440
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		440

#### 12.1.13.3.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* [Max5NumericText on page 493](#)

#### 12.1.13.3.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see [YesNoIndicator on page 490](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 12.1.13.4 SupplementaryData1

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		441
	Envelope <Envlp>	[1..1]	(External Schema)		441

#### Constraints

- **SupplementaryDataRule**

(Rule)

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

#### 12.1.13.4.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* [Max350Text on page 493](#)

#### 12.1.13.4.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

## 12.1.14 Party Identification

### 12.1.14.1 PartyIdentificationAndAccount228

*Definition:* Party involved in the settlement chain.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		442
	AccountIdentification <AcctId>	[0..1]	Text		442
	ProcessingIdentification <PrcgId>	[0..1]	Text		442
	ProcessingDate <PrcgDt>	[0..1]	±		442
	SubAccountDetails <SubAcctDtls>	[0..1]			443
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443
	ContactPerson <CtctPrsn>	[0..1]	±		444

#### 12.1.14.1.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 12.1.14.1.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* [Max35Text](#) on page 493

#### 12.1.14.1.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Specifies the reference of the transaction at the party identified in the sequence.

*Datatype:* [Max35Text](#) on page 493

#### 12.1.14.1.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.

**ProcessingDate <PrcgDt>** contains one of the following elements (see [DateAndDateTime2Choice](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		390
Or}	DateTime <DtTm>	[1..1]	DateTime		390

#### 12.1.14.1.5 SubAccountDetails <SubAcctDtls>

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		443
	Name <Nm>	[0..1]	Text		443
	Characteristic <Chrtc>	[0..1]	Text		443

##### 12.1.14.1.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**Identification <Id>** contains the following elements (see [AccountIdentification26](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			376
	Identification <Id>	[1..1]	Text		376

##### 12.1.14.1.5.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* [Max35Text](#) on page 493

##### 12.1.14.1.5.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* [Max35Text](#) on page 493

### 12.1.14.1.6 ContactPerson <CtctPrsn>

*Presence:* [0..1]

*Definition:* Contact person and contact information.

**ContactPerson <CtctPrsn>** contains the following elements (see [ContactIdentification2](#) on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

### 12.1.14.2 AlternatePartyIdentification8

*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		444
	Country <Ctry>	[1..1]	CodeSet	C5	444
	AlternateIdentification <AltrId>	[1..1]	Text		445

#### 12.1.14.2.1 IdentificationType <IdTp>

*Presence:* [1..1]

*Definition:* Specifies the type of alternate identification of the party identified.

**IdentificationType <IdTp>** contains one of the following elements (see [IdentificationType43Choice](#) on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		398
Or}	Proprietary <Prtry>	[1..1]	±		398

#### 12.1.14.2.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government, occupying a particular territory.

*Impacted by:* C5 Country

*Datatype:* [CountryCode](#) on page 475

## Constraints

### • Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

### 12.1.14.2.3 AlternateIdentification <Altrnd>

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* [Max35Text on page 493](#)

### 12.1.14.3 AlternatePartyIdentification4

*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		445
	Country <Ctry>	[1..1]	CodeSet	C5	445
	AlternateIdentification <Altrnd>	[1..1]	Text		446

#### 12.1.14.3.1 IdentificationType <IdTp>

*Presence:* [1..1]

*Definition:* Specifies the type of alternate identification of the party identified.

**IdentificationType <IdTp>** contains one of the following elements (see [IdentificationType6Choice on page 397](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		397
Or}	Proprietary <Prtry>	[1..1]	±		397

#### 12.1.14.3.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* [C5 Country](#)

*Datatype:* [CountryCode on page 475](#)

## Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

### 12.1.14.3.3 Alternateldentification <Altrnd>

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* [Max35Text on page 493](#)

### 12.1.14.4 PartyIdentification34Choice

*Definition:* Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	446
Or	NameAndAddress <NmAndAdr>	[1..1]	±		447
Or}	Country <Ctry>	[1..1]	CodeSet	C5	447

#### 12.1.14.4.1 BIC <BIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* [C4 AnyBIC](#)

*Datatype:* [AnyBICIdentifier on page 488](#)

## Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

#### 12.1.14.4.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see [NameAndAddress5](#) on page 460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		460
	Address <Adr>	[0..1]	±		460

#### 12.1.14.4.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.

*Impacted by:* [C5 Country](#)

*Datatype:* [CountryCode](#) on page 475

##### Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

#### 12.1.14.5 PartyIdentification33Choice

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	448
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		448
Or}	NameAndAddress <NmAndAdr>	[1..1]			448
	Name <Nm>	[1..1]	Text		449
	Address <Adr>	[1..1]	±		449

### 12.1.14.5.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICIdentifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 12.1.14.5.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see GenericIdentification29 on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		396
	Issuer <Issr>	[1..1]	Text		397
	SchemeName <SchmeNm>	[0..1]	Text		397

### 12.1.14.5.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		449
	Address <Adr>	[1..1]	±		449



### 12.1.14.5.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max70Text](#) on page 493

### 12.1.14.5.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see [PostalAddress2](#) on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		467
	PostCodeIdentification <PstCld>	[1..1]	Text		467
	TownName <TwnNm>	[1..1]	Text		467
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		467
	Country <Ctry>	[1..1]	CodeSet	C5	467

## 12.1.14.6 PartyTextInformation1

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

### Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 12.1.14.6.1 DeclarationDetails <DclrtnDtls>

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* [Max350Text](#) on page 493

### 12.1.14.6.2 PartyContactDetails <PtyCtctDtls>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* [Max140Text on page 492](#)

### 12.1.14.6.3 RegistrationDetails <RegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration.

*Datatype:* [Max350Text on page 493](#)

### 12.1.14.7 PartyIdentificationAndAccount31

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		450
	AlternateIdentification <AltrnId>	[0..1]	±		450
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	451
	ClearingAccount <ClrAcct>	[0..1]	±		451

#### 12.1.14.7.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see [PartyIdentification33Choice on page 447](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	448
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		448
Or}	NameAndAddress <NmAndAdr>	[1..1]			448
	Name <Nm>	[1..1]	Text		449
	Address <Adr>	[1..1]	±		449

#### 12.1.14.7.2 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see [AlternatePartyIdentification4](#) on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		445
	Country <Ctry>	[1..1]	CodeSet	C5	445
	AlternateIdentification <AltrnId>	[1..1]	Text		446

#### 12.1.14.7.3 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C3 AdditonalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 12.1.14.7.4 ClearingAccount <ClrAcct>

*Presence:* [0..1]

*Definition:* Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

## 12.1.14.8 PartyIdentification35Choice

*Definition:* Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C4	452
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		452

### 12.1.14.8.1 BIC <BIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

*Impacted by:* C4 AnyBIC

*Datatype:* AnyBICIdentifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 12.1.14.8.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see GenericIdentification29 on page 396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		396
	Issuer <Issr>	[1..1]	Text		397
	SchemeName <SchmeNm>	[0..1]	Text		397

## 12.1.14.9 PartyIdentification253Choice

*Definition:* Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	453
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		453

### 12.1.14.9.1 BIC <BIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

*Impacted by:* C3 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 12.1.14.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see GenericIdentification36 on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

## 12.1.14.10 PartyIdentification255Choice

*Definition:* Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C3	454
Or	NameAndAddress <NmAndAdr>	[1..1]	±		454
Or}	Country <Ctry>	[1..1]	CodeSet	C5	454

### 12.1.14.10.1 BIC <BIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C3 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 12.1.14.10.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see NameAndAddress5 on page 460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		460
	Address <Adr>	[0..1]	±		460

### 12.1.14.10.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

#### Constraints

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

### 12.1.14.11 PartyIdentification254Choice

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

#### 12.1.14.11.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

*Impacted by:* C3 AnyBIC

*Datatype:* AnyBICDec2014Identifier on page 488

#### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008

– *Error Text:* Invalid BIC.

#### 12.1.14.11.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see [GenericIdentification36](#) on page 399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		399
	Issuer <Issr>	[1..1]	Text		400
	SchemeName <SchmeNm>	[0..1]	Text		400

#### 12.1.14.11.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

##### 12.1.14.11.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max70Text](#) on page 493

##### 12.1.14.11.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see [PostalAddress2](#) on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		467
	PostCodeIdentification <PstCdId>	[1..1]	Text		467
	TownName <TwnNm>	[1..1]	Text		467
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		467
	Country <Ctry>	[1..1]	CodeSet	C5	467



## 12.1.14.12 PartyIdentificationAndAccount227

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		457
	AlternateIdentification <AltrId>	[0..1]	±		457
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	457
	ClearingAccount <ClrAcct>	[0..1]	±		458

### 12.1.14.12.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see [PartyIdentification254Choice](#) on page 455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	455
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		456
Or}	NameAndAddress <NmAndAdr>	[1..1]			456
	Name <Nm>	[1..1]	Text		456
	Address <Adr>	[1..1]	±		456

### 12.1.14.12.2 AlternateIdentification <AltrId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see [AlternatePartyIdentification4](#) on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		445
	Country <Ctry>	[1..1]	CodeSet	C5	445
	AlternateIdentification <AltrId>	[1..1]	Text		446

### 12.1.14.12.3 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C3 AdditionalDetailsGuideline](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see [PartyTextInformation1](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		449
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		449
	RegistrationDetails <RegnDtls>	[0..1]	Text		450

#### Constraints

- **AdditonalDetailsGuideline**

(Guideline)

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 12.1.14.12.4 ClearingAccount <ClrAcct>

*Presence:* [0..1]

*Definition:* Identifies the clearing member account at the Central counterparty through which the trade must be cleared (sometimes called position account).

**ClearingAccount <ClrAcct>** contains the following elements (see [SecuritiesAccount18](#) on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		373
	Type <Tp>	[1..1]	CodeSet		373
	Name <Nm>	[0..1]	Text		373

### 12.1.15 Person Identification

#### 12.1.15.1 ContactIdentification2

*Definition:* Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		459
	GivenName <GvnNm>	[0..1]	Text		459
	Name <Nm>	[1..1]	Text		459
	PhoneNumber <PhneNb>	[0..1]	Text		459
	MobileNumber <MobNb>	[0..1]	Text		459
	FaxNumber <FaxNb>	[0..1]	Text		459
	EmailAddress <EmailAdr>	[0..1]	Text		459

#### 12.1.15.1.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* [NamePrefix1Code on page 479](#)

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

#### 12.1.15.1.2 GivenName <GvnNm>

*Presence:* [0..1]

*Definition:* First name of a person.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.15.1.3 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max35Text on page 493](#)

#### 12.1.15.1.4 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* [PhoneNumber on page 494](#)

#### 12.1.15.1.5 MobileNumber <MobNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* [PhoneNumber on page 494](#)

#### 12.1.15.1.6 FaxNumber <FaxNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* [PhoneNumber on page 494](#)

#### 12.1.15.1.7 EmailAddress <EmailAdr>

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* [Max256Text on page 492](#)

## 12.1.16 Postal Address

### 12.1.16.1 NameAndAddress5

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		460
	Address <Adr>	[0..1]	±		460

#### 12.1.16.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* [Max350Text](#) on page 493

#### 12.1.16.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of the party.

**Address <Adr>** contains the following elements (see [PostalAddress1](#) on page 460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		461
	AddressLine <AdrLine>	[0..5]	Text		461
	StreetName <StrtNm>	[0..1]	Text		461
	BuildingNumber <BldgNb>	[0..1]	Text		461
	PostCode <PstCd>	[0..1]	Text		462
	TownName <TwnNm>	[0..1]	Text		462
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		462
	Country <Ctry>	[1..1]	CodeSet	C5	462

### 12.1.16.2 PostalAddress1

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		461
	AddressLine <AdrLine>	[0..5]	Text		461
	StreetName <StrtNm>	[0..1]	Text		461
	BuildingNumber <BldgNb>	[0..1]	Text		461
	PostCode <PstCd>	[0..1]	Text		462
	TownName <TwnNm>	[0..1]	Text		462
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		462
	Country <Ctry>	[1..1]	CodeSet	C5	462

#### 12.1.16.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* [AddressType2Code on page 473](#)

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 12.1.16.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* [Max70Text on page 493](#)

#### 12.1.16.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* [Max70Text on page 493](#)

#### 12.1.16.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

---

*Datatype:* Max16Text on page 492

#### **12.1.16.2.5 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* Max16Text on page 492

#### **12.1.16.2.6 TownName <TwnNm>**

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* Max35Text on page 493

#### **12.1.16.2.7 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* Max35Text on page 493

#### **12.1.16.2.8 Country <Ctry>**

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

##### **Constraints**

- **Country**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

## **12.1.17 Price**

### **12.1.17.1 Price14**

*Definition:* Provides the value and optionally the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		463
	Type <Tp>	[0..1]	CodeSet		463

#### 12.1.17.1.1 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price.

**Value <Val>** contains one of the following elements (see [PriceRateOrAmount3Choice](#) on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		465
Or}	Amount <Amt>	[1..1]	Amount	C2	465

#### 12.1.17.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specification of the price type.

*Datatype:* [PriceValueType7Code](#) on page 480

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).

CodeName	Name	Definition
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

### 12.1.17.2 PriceRateOrAmountChoice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		464
Or}	Amount <Amt>	[1..1]	Amount	C2	464

#### 12.1.17.2.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* [PercentageRate on page 491](#)

#### 12.1.17.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* [C2 ActiveOrHistoricCurrency](#)

*Datatype:* [ActiveOrHistoricCurrencyAnd13DecimalAmount on page 471](#)

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### 12.1.17.3 PriceRateOrAmount3Choice

*Definition:* Choice of formats for the price.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		465
Or}	Amount <Amt>	[1..1]	Amount	C2	465

#### 12.1.17.3.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* PercentageRate on page 491

#### 12.1.17.3.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C2 ActiveOrHistoricCurrency

*Datatype:* ActiveOrHistoricCurrencyAnd13DecimalAmount on page 471

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

#### 12.1.17.4 Price4

*Definition:* Provides the value and optionally the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		465
	Type <Tp>	[0..1]	CodeSet		466

#### 12.1.17.4.1 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price.

**Value <Val>** contains one of the following elements (see [PriceRateOrAmountChoice](#) on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		464
Or}	Amount <Amt>	[1..1]	Amount	C2	464

#### 12.1.17.4.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specification of the price type.

*Datatype:* [PriceValueType7Code](#) on page 480

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

## 12.1.18 Structured Postal Address

### 12.1.18.1 PostalAddress2

*Definition:* Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		467
	PostCodeIdentification <PstCdId>	[1..1]	Text		467
	TownName <TwnNm>	[1..1]	Text		467
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		467
	Country <Ctry>	[1..1]	CodeSet	C5	467

#### 12.1.18.1.1 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* Max70Text on page 493

#### 12.1.18.1.2 PostCodeIdentification <PstCdId>

*Presence:* [1..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* Max16Text on page 492

#### 12.1.18.1.3 TownName <TwnNm>

*Presence:* [1..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* Max35Text on page 493

#### 12.1.18.1.4 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* Max35Text on page 493

#### 12.1.18.1.5 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C5 Country

*Datatype:* CountryCode on page 475

## Constraints

### • Country

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

## 12.1.19 Transaction Type

### 12.1.19.1 TradeTransactionCondition5Choice

*Definition:* Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		468
Or}	Proprietary <Prtry>	[1..1]	±		469

#### 12.1.19.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as an ISO 20022 code.

*Datatype:* [TradeTransactionCondition4Code](#) on page 484

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.

CodeName	Name	Definition
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 12.1.19.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see [GenericIdentification30](#) on page 400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400
	Issuer <Issr>	[1..1]	Text		401
	SchemeName <SchmeNm>	[0..1]	Text		401

## 12.2 Message Datatypes

### 12.2.1 Amount

#### 12.2.1.1 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveCurrencyCode on page 472

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

- **CurrencyAmount**

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00007
- *Error Text:* Invalid currency code or too many decimal digits.

### 12.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 473

#### Format

minInclusive	0
totalDigits	18
fractionDigits	13

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### 12.2.1.3 ActiveOrHistoricCurrencyAndAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	ActiveOrHistoricCurrencyCode on page 473

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

• ActiveOrHistoricCurrency

(Rule)

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.

Error handling:

- Error severity: Fatal
- Error Code: D00006
- Error Text: Invalid currency code.

• CurrencyAmount

(Rule)

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

Error handling:

- Error severity: Fatal
- Error Code: D00007
- Error Text: Invalid currency code or too many decimal digits.

12.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

12.2.2 CodeSet

12.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet



---

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005
- *Error Text:* Invalid currency code

### 12.2.2.2 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006
- *Error Text:* Invalid currency code.

### 12.2.2.3 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 12.2.2.4 CancelledStatusReason16Code

*Definition:* Specifies the reason for the cancellation status.

*Type:* CodeSet

##### Format

minLength 1  
maxLength 4

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 12.2.2.5 ClearingAccountType1Code

*Definition:* Specifies the clearing account type.

*Type:* CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

### 12.2.2.6 CollateralType1Code

*Definition:* Specifies the type of collateral.

*Type:* CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

### 12.2.2.7 CollateralType2Code

*Definition:* Specifies the type of collateral.

*Type:* CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

### 12.2.2.8 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**

(Rule)

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00004
- *Error Text:* Invalid Country Code.

### 12.2.2.9 CreditDebitCode

*Definition:* Specifies if an operation is an increase or a decrease.

*Type:* CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 12.2.2.10 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**

(Rule)

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

### 12.2.2.11 DateType1Code

*Definition:* Specifies when date is unknown.

*Type:* CodeSet

CodeName	Name	Definition
UKWN	Unknown	Date is unknown by the sender or has not been established.

### 12.2.2.12 DeliveryReceiptType2Code

*Definition:* Specifies how the transaction is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 12.2.2.13 EventFrequency6Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

### 12.2.2.14 ExternalAccountIdentification1Code

*Definition:* Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 12.2.2.15 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

Type: CodeSet

**Format**

minLength	1
maxLength	4

### 12.2.2.16 MarginProduct1Code

*Definition:* Specifies the underlying product of the margin.

Type: CodeSet

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

### 12.2.2.17 MarginType1Code

*Definition:* Indicates the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

Type: CodeSet

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).

CodeName	Name	Definition
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
NEMA	NegociationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

### 12.2.2.18 MarketType2Code

*Definition:* Specifies the type of market in which transactions take place, for example, primary.

*Type:* CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

### 12.2.2.19 MarketType5Code

*Definition:* Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

*Type:* CodeSet

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

### 12.2.2.20 NamePrefix1Code

*Definition:* Specifies the terms used to formally address a person.

*Type:* CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

### 12.2.2.21 NettingEligible1Code

*Definition:* Specifies whether the trade is eligible for netting.

*Type:* CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

### 12.2.2.22 ObligationType1Code

*Definition:* Specifies the type of the obligation.

*Type:* CodeSet

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

### 12.2.2.23 PriceValueType7Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.



CodeName	Name	Definition
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

#### 12.2.2.24 ReceiveDelivery1Code

*Definition:* Specifies whether the settlement transaction is a delivery or receipt.

*Type:* CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 12.2.2.25 SafekeepingPlace1Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

### 12.2.2.26 SafekeepingPlace3Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

### 12.2.2.27 ShortLong1Code

*Definition:* Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

*Type:* CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

### 12.2.2.28 Side1Code

*Definition:* Indicates the side of the quote request, from the buy-side perspective.

*Type:* CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not higher than the last sale if the last sale was a minus or zero minus tick and</li> <li>- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick.</li> </ul> <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>

CodeName	Name	Definition
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not lower than the last sale if the last sale was a plus or zero plus tick and</li> <li>- not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick.</li> </ul> <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

### 12.2.2.29 StatementUpdateType1Code

*Definition:* Specifies the nature of a statement update, for example, it is a complete statement.

*Type:* CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

### 12.2.2.30 Status5Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.
PDNG	Pending	Instruction is pending.

### 12.2.2.31 TradePosting1Code

*Definition:* Specifies the trade is maintained as a separate individual position in the clearing account, or not.

*Type:* CodeSet

CodeName	Name	Definition
GROS	Gross	Trade is maintained as a separate individual position in the clearing account.
NETT	Net	Trade is maintained as a net position in the clearing account.

### 12.2.2.32 TradeTransactionCondition4Code

*Definition:* Specifies the conditions under which the order/trade is to be/was executed.

*Type:* CodeSet

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.

CodeName	Name	Definition
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 12.2.2.33 TradeType1Code

*Definition:* Specifies the type of executed order.

*Type:* CodeSet

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.

CodeName	Name	Definition
BKTR	BackUpTrade	Trade that is input manually in case of issue on the original trade that either was not processed or not received.
COTR	CorrectiveTrade	Trade that is generated following a corporate action.
GUTR	TradeGiveUp	Trade generated by a give-up.
LKTR	LinkedTrade	Trades coming from the application of a corporate event.

#### 12.2.2.34 TradingCapacity10Code

*Definition:* Specifies the role of a trading party in a transaction.

*Type:* CodeSet

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.
MIXC	Mixed	Trading as an agent on behalf of the customer and as a principal.

#### 12.2.2.35 TradingCapacity5Code

*Definition:* Specifies the role of a trading party in a transaction.

*Type:* CodeSet

CodeName	Name	Definition
PRIN	Principal	Trading as Principal.
RISP	RisklessPrincipal	Trading as a riskless principal, ie, the order to buy(sell) has been simultaneously offset by an order to sell (buy) with another party.
AGEN	Agent	Trading as Agent on behalf of a customer.

#### 12.2.2.36 TypeOfIdentification1Code

*Definition:* Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

*Type:* CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.

CodeName	Name	Definition
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

### 12.2.2.37 TypeOfIdentification2Code

*Definition:* Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

*Type:* CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

## 12.2.3 Date

### 12.2.3.1 ISODate

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

## 12.2.4 DateTime

### 12.2.4.1 ISODateTime

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

## 12.2.5 IdentifierSet

### 12.2.5.1 AnyBICDec2014Identifier

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

#### Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

#### Constraints

- AnyBIC

(Rule)

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.

*Error handling:*

- Error severity: Fatal
- Error Code: D00008
- Error Text: Invalid BIC.

### 12.2.5.2 AnyBICIdentifier

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

#### Format

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}



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### Constraints

- **AnyBIC**

(Rule)

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.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00008
- *Error Text:* Invalid BIC.

### 12.2.5.3 IBAN2007Identifier

*Definition:* The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

*Type:* IdentifierSet

*Identification scheme:* National Banking Association; International Bank Account Number (ISO 13616)

### Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

### Constraints

- **IBAN**

(Rule)

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00003
- *Error Text:* Invalid IBAN format or invalid check digits.

### 12.2.5.4 ISINIdentifier

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

---

**Format**

pattern [A-Z0-9]{12,12}

### 12.2.5.5 ISINOct2015Identifier

*Definition:* The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

**Format**

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 12.2.5.6 MICIdentifier

*Definition:* Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

*Type:* IdentifierSet

*Identification scheme:* SWIFT; MICIdentifier

**Format**

pattern [A-Z0-9]{4,4}

### 12.2.5.7 UTIIdentifier

*Definition:* Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

*Type:* IdentifierSet

*Identification scheme:* Parties to a trade; UTIIdentifier

**Format**

pattern [A-Z0-9]{18}{0-9}{2}[A-Z0-9]{0,32}

## 12.2.6 Indicator

### 12.2.6.1 YesNoIndicator

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes  
*Meaning When False:* No

## 12.2.7      Quantity

### 12.2.7.1   DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6.  
*Type:* Quantity

Format	
totalDigits	18
fractionDigits	17

### 12.2.7.2   Number

*Definition:* Number of objects represented as an integer.  
*Type:* Quantity

Format	
totalDigits	18
fractionDigits	0

## 12.2.8      Rate

### 12.2.8.1   BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.  
*Type:* Rate

Format	
totalDigits	11
fractionDigits	10
baseValue	1.0

### 12.2.8.2   PercentageRate

*Definition:* Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.  
*Type:* Rate

Format	
totalDigits	11
fractionDigits	10

baseValue	100.0
-----------	-------

## 12.2.9      Text

### 12.2.9.1   Exact4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a length of 4 characters.

*Type:* Text

**Format**

pattern	[a-zA-Z0-9]{4}
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### 12.2.9.2   Exact5NumericText

*Definition:* Specifies a numeric string with an exact length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{5}
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### 12.2.9.3   Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

### 12.2.9.4   Max16Text

*Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

minLength	1
maxLength	16

### 12.2.9.5   Max256Text

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

minLength	1
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maxLength	256
-----------	-----

#### 12.2.9.6 Max34Text

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

minLength	1
maxLength	34

#### 12.2.9.7 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

#### 12.2.9.8 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

#### 12.2.9.9 Max5NumericText

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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#### 12.2.9.10 Max70Text

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

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### 12.2.9.11 PhoneNumber

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

#### Format

pattern	\+[0-9]{1,3}-[0-9()+\-]{1,30}
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