

ISO 20022

Target2-Securities - Securities and Penalty Reporting

Message Definition Report - Part 2

Approved by the Securities SEG 19 February 2026.

This document provides details of the Message Definitions for Target2-Securities - Securities and Penalty Reporting.

March 2026

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1 Message Set Overview

Introduction

This document describes the Target2-Securities - Securities and Penalty Reporting message set. It includes the new query and responses messages related to Securities and Penalty reporting as well as the Penalties Report MessageDefinitions that have been developed in the scope of the Target2-Securities Business Justification (See BJ#042) approved by the Securities SEG on 19 February 2025.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
semt.025.001.01 SecuritiesAccountPositionQueryV01	<p>The SecuritiesAccountPositionQuery message is sent by an account owner to an account servicer or servicing party to request an account view on the position at a particular point in time period, or during a particular time period, where all positions are summarised in the account structure that is compatible with the query.</p> <p>Usage:</p> <p>The message may also be used to:</p> <ul style="list-style-type: none"> -re-send a message previously sent (the sub-function of the message is Duplicate), - provide a third party with a copy of a message for information (the sub-function of the message is Copy), -re-send to a third party a copy of a message for information (the sub-function of the message is CopyDuplicate).
semt.026.001.01 SecuritiesSettlementTransactionQueryV01	<p>The SecuritiesSettlementInstructionQuery message is sent from an account owner/requestor to a settlement infrastructure.</p> <p>The message is used to query information on the securities settlement instructions, that satisfy the defined selection criteria.</p>
semt.027.001.01 SecuritiesSettlementTransactionQueryResponseV01	<p>The SecuritiesSettlementResponse message is sent from a settlement infrastructure to an account owner/requestor to provide the details of the securities settlement instructions, as selected in the search criteria defined in the request.</p>
semt.040.001.01 SecuritiesAccountPositionResponseV01	<p>The SecuritiesAccountPositionResponse message is sent by a market infrastructure to an instructing party to report the securities positions for the given date period as requested in the query, for all securities across all accounts satisfying the query criteria.</p>

MessageDefinition	Definition
semt.044.001.01 SecuritiesTransactionPenaltiesReportV01	<p>The SecuritiesTransactionPenaltiesReport V01 message is sent by the Executing/Servicing Party to the instructing party to inform about the cash penalties:</p> <ul style="list-style-type: none">- Newly computed cash penalties. For example, in case of a CSD, the information shall include the cash penalties that are either imposed or credited to all of its participants and the CSD itself; in case of a CSD participant, the information shall include the cash penalties that are either imposed or credited to the CSD participant itself.- Modified penalties: to inform about the modifications occurred in existing cash penalties since the previous reporting.- Aggregated amounts of cash penalties: to inform about the aggregated amounts of the cash penalties computed for the business days of a given period, for example the previous month.

2 **semt.025.001.01** **SecuritiesAccountPositionQueryV01**

2.1 **MessageDefinition Functionality**

The SecuritiesAccountPositionQuery message is sent by an account owner to an account servicer or servicing party to request an account view on the position at a particular point in time period, or during a particular time period, where all positions are summarised in the account structure that is compatible with the query.

Usage:

The message may also be used to:

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

Outline

The SecuritiesAccountPositionQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Statement

Defines the criteria used to report on the securities account position.

B. SearchCriteria

Provides the criteria in the form of business attributes to extract the securities account position result set.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesAcctPosQry>	[1..1]			
	Statement <Stmnt>	[1..1]	±		7
	SearchCriteria <SchCrit>	[1..1]			7
	AccountOwner <AcctOwnr>	[0..1]	±		8
	AccountServicer <AcctSvcr>	[0..1]	±		8
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		8
	FinancialInstrument <FinInstrm>	[0..1]	±	C4, C5, C7, C8, C9	9
	CountryOfIssuance <CtryOfIss>	[0..1]	CodeSet	C3	10
	SubBalanceType <SubBalTp>	[0..1]	±		10
	ReturnZeroPosition <RtrZeroPos>	[1..1]	Indicator		10
	OtherBusinessParties <OthrBizPties>	[0..1]			11
	Investor <Invstr>	[0..*]	±	C6, C10, C11	11
	SupplementaryData <SplmtryData>	[0..*]	±	C12	12

2.3 Constraints

C1 AdditionalDetailsGuideline

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

C2 AnyBIC

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

C3 Country

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

C4 DescriptionPresenceRule

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

C5 DescriptionUsageRule

Description must be used alone as the last resort.

C6 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C7 ISINGuideline

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

C8 ISINPresenceRule

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

C9 OtherIdentificationPresenceRule

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

C10 SafekeepingAccountOrBlockChainAddress1Rule

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

C11 SafekeepingAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

C12 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Statement <Stmnt>

Presence: [1..1]

Definition: Defines the criteria used to report on the securities account position.

Statement <Stmnt> contains the following elements (see "[Statement89](#)" on page 410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateOrPeriod <DtOrPrd>	[0..1]	±		410
	HistoricData <HstrcData>	[1..1]	Indicator		411
	StatementType <StmntTp>	[0..1]	±		411

2.4.2 SearchCriteria <SchCrit>

Presence: [1..1]

Definition: Provides the criteria in the form of business attributes to extract the securities account position result set.

SearchCriteria <SchCrit> contains the following **PositionSearchCriteria4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		8
	AccountServicer <AcctSvcr>	[0..1]	±		8
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		8
	FinancialInstrument <FinInstrm>	[0..1]	±	C4, C5, C7, C8, C9	9
	CountryOfIssue <CtryOfIsse>	[0..1]	CodeSet	C3	10
	SubBalanceType <SubBalTp>	[0..1]	±		10
	ReturnZeroPosition <RtrZeroPos>	[1..1]	Indicator		10
	OtherBusinessParties <OthrBizPties>	[0..1]			11
	Investor <Invstr>	[0..*]	±	C6, C10, C11	11

2.4.2.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

2.4.2.2 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

2.4.2.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains one of the following elements (see "SecuritiesAccount2Choice" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			248
	From <Fr>	[1..1]	±		249
	To <To>	[1..1]	±		249
Or}	Account <Acct>	[1..*]	±		249

2.4.2.4 FinancialInstrument <FinInstrm>

Presence: [0..1]

Definition: Financial instrument representing a sum of rights of the investor vis-à-vis the issuer.

Impacted by: C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

FinancialInstrument <FinInstrm> contains the following elements (see "SecurityIdentification19" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <Othrld>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

2.4.2.5 CountryOfIssue <CtryOfIsse>

Presence: [0..1]

Definition: Country where the security is issued.

Impacted by: [C3 "Country"](#)

Datatype: ["CountryCode" on page 501](#)

Constraints

- **Country**

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

2.4.2.6 SubBalanceType <SubBalTp>

Presence: [0..1]

Definition: Defines specific restriction characteristics for a securities position.

SubBalanceType <SubBalTp> contains one of the following elements (see ["SecuritiesBalanceType7Choice" on page 262](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		263
Or}	Proprietary <Prtry>	[1..1]	±		264

2.4.2.7 ReturnZeroPosition <RtrZeroPos>

Presence: [1..1]

Definition: Option to provide output zero position in the results.

Datatype: One of the following values must be used (see ["TrueFalseIndicator" on page 553](#)):

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

2.4.2.8 OtherBusinessParties <OthrBizPties>*Presence:* [0..1]*Definition:* Other business parties relevant to the transaction.**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C6, C10, C11	11

2.4.2.8.1 Investor <Invstr>*Presence:* [0..*]*Definition:* Party, either an individual or organisation, whose assets are being invested.

Impacted by: C6 "IdentificationNationalityOfInvestorRule", C10
 "SafekeepingAccountOrBlockChainAddress1Rule", C11
 "SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount197" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		415
	LEI <LEI>	[0..1]	IdentifierSet		415
	AlternateIdentification <AltrnId>	[0..1]	±		415
	Nationality <Ntlty>	[0..1]	CodeSet	C3	416
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		416
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		416
	ProcessingIdentification <PrcgId>	[0..1]	Text		416
	AdditionalInformation <AddtlInf>	[0..1]	±	C1	416

Constraints

- IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

- SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition
 /BlockchainAddressOrWallet is present
 Following Must be True
 /SafekeepingAccount Must be absent

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C12 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on [page 375](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

3 semt.026.001.01 SecuritiesSettlementTransactionQueryV01

3.1 MessageDefinition Functionality

The SecuritiesSettlementInstructionQuery message is sent from an account owner/requestor to a settlement infrastructure.

The message is used to query information on the securities settlement instructions, that satisfy the defined selection criteria.

Outline

The SecuritiesSettlementTransactionQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

Defines the securities settlement instruction query criteria.

B. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxQry>	[1..1]			
	QueryDefinition <QryDef>	[1..1]			20
	QueryType <QryTp>	[1..1]	CodeSet		25
	SearchCriteria <SchCrit>	[1..1]			26
	References <Refs>	[0..*]			31
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		32
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		32
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		32
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		32
Or	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		32
Or	PoolIdentification <PoolId>	[1..1]	Text		33
Or	CommonIdentification <CmonId>	[1..1]	Text		33
Or	TradeIdentification <TradId>	[1..1]	Text		33
Or}	CorporateActionEventIdentification <CorpActnEvtId>	[1..1]	Text		33
	Status <Sts>	[0..*]			33
	Type <Tp>	[1..1]			34
	ProcessingStatus <PrcgSts>	[0..*]	±		35
	InferredMatchingStatus <IfrrdMtchgSts>	[0..*]	±		35
	MatchingStatus <MtchgSts>	[0..*]	±		35
	SettlementStatus <SttlmSts>	[0..*]	±		35
	Settled <Sttld>	[0..1]	±	C3	36
	DatePeriod <DtPrd>	[0..1]			36
{Or	Date <Dt>	[1..1]			36
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromToDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37
Or}	DateTime <DtTm>	[1..1]			37

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38
Or	FromToDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		38
	SecuritiesMovementType <ScitiesMvmntTp>	[0..*]	CodeSet		38
	Payment <Pmt>	[0..*]	CodeSet		39
	SecuritiesTransactionType <ScitiesTxTp>	[0..*]	±		39
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C6, C7, C9, C10, C11	39
	Priority <Prty>	[0..*]	±		40
	SafekeepingAccount <SfkpgAcct>	[0..*]	±		41
	CashAccount <CshAcct>	[0..*]			41
{Or	Equal <EQ>	[1..1]	±		41
Or	ContainText <CTTtxt>	[1..1]	Text		42
Or}	NotContainText <NCTTtxt>	[1..1]	Text		42
	TradeDate <TradDt>	[0..1]			42
{Or	Date <Dt>	[1..1]			42
{Or	FromDate <FrDt>	[1..1]	Date		43
Or	ToDate <ToDt>	[1..1]	Date		43
Or	FromToDate <FrToDt>	[1..1]	±		43
Or	EqualDate <EQDt>	[1..1]	Date		43
Or}	NotEqualDate <NEQDt>	[1..1]	Date		43
Or}	DateTime <DtTm>	[1..1]			43
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		44
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		44
Or	FromToDateTime <FrToDtTm>	[1..1]	±		44
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		44
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		44
	SettlementQuantity <SttlmQty>	[0..1]			44
{Or	Quantity <Qty>	[1..1]			45
{Or	Unit <Unit>	[1..1]			46

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50
Or	FaceAmount <FaceAmt>	[1..1]	±		50
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		50
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			51
	FaceAmount <FaceAmt>	[1..1]	±		51
	AmortisedValue <AmtsdVal>	[1..1]	±		52
	SettledQuantity <SttldQty>	[0..1]			52
{Or	Quantity <Qty>	[1..1]			53
{Or	Unit <Unit>	[1..1]			54
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58
Or	FaceAmount <FaceAmt>	[1..1]	±		58
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		58
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			59
	FaceAmount <FaceAmt>	[1..1]	±		59
	AmortisedValue <AmtsdVal>	[1..1]	±		60
	SettlementAmount <SttlmAmt>	[0..1]	±		60
	SettledAmount <SttldAmt>	[0..1]	±		60
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]			61
{Or	Date <Dt>	[1..1]			61
{Or	FromDate <FrDt>	[1..1]	Date		61
Or	ToDate <ToDt>	[1..1]	Date		62
Or	FromToDate <FrToDt>	[1..1]	±		62
Or	EqualDate <EQDt>	[1..1]	Date		62
Or}	NotEqualDate <NEQDt>	[1..1]	Date		62
Or}	DateTime <DtTm>	[1..1]			62
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		62
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		63
Or	FromToDateTime <FrToDtTm>	[1..1]	±		63
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		63
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		63
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]			63
{Or	Date <Dt>	[1..1]			64
{Or	FromDate <FrDt>	[1..1]	Date		64
Or	ToDate <ToDt>	[1..1]	Date		64

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	FromToDate <FrToDt>	[1..1]	±		65
Or	EqualDate <EQDt>	[1..1]	Date		65
Or}	NotEqualDate <NEQDt>	[1..1]	Date		65
Or}	DateTime <DtTm>	[1..1]			65
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		65
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		65
Or	FromToDateTime <FrToDtTm>	[1..1]	±		66
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		66
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		66
	SettlementCurrency <SttlmCcy>	[0..*]	CodeSet	C2	66
	SafekeepingAccountOwner <SfkpgAcctOwnr>	[0..*]	±		66
	MessageOriginator <MsgOrgtr>	[0..*]	±		67
	CounterpartSettlementParties <CntrptSttlmPties>	[0..*]	±	C12, C13, C14, C15	67
	DeliveringSettlementParties <DlvrSttlmPties>	[0..*]	±	C12, C13, C14, C15	68
	ReceivingSettlementParties <RcvgSttlmPties>	[0..*]	±	C12, C13, C14, C15	69
	TradeTransactionCondition <TradTxCond>	[0..*]	CodeSet		70
	SecuritiesTransactionCondition <SctiesTxCond>	[0..*]	±		73
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		74
	ConditionalSecuritiesDelivery <CondSctiesDlvry>	[0..1]	Indicator		74
	CountryOfIssue <CtryOfIsse>	[0..*]	CodeSet	C5	74
	IssuerCSD <IssrCSD>	[0..*]	±		74
	HoldIndicator <HldInd>	[0..*]			75
{Or	Code <Cd>	[1..1]	CodeSet		75
Or}	Proprietary <Prtry>	[1..1]	±		75
	SupplementaryData <SplmtryData>	[0..*]	±	C16	76

3.3 Constraints

C1 **ActiveCurrency**

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

C2 **ActiveOrHistoricCurrency**

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

C3 **AdditionalReasonInformationRule**

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

C4 **AnyBIC**

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

C5 **Country**

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

C6 **DescriptionPresenceRule**

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

C7 **DescriptionUsageRule**

Description must be used alone as the last resort.

C8 **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C9 **ISINGuideline**

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

C10 **ISINPresenceRule**

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

C11 **OtherIdentificationPresenceRule**

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

C12 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

C13 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C14 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C15 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C16 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 QueryDefinition <QryDef>

Presence: [1..1]

Definition: Defines the securities settlement instruction query criteria.

QueryDefinition <QryDef> contains the following **SettlementInstructionQueryDefinition4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryType <QryTp>	[1..1]	CodeSet		25
	SearchCriteria <SchCrit>	[1..1]			26
	References <Refs>	[0..*]			31
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		32
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		32
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		32
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		32
Or	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		32
Or	PoolIdentification <PoolId>	[1..1]	Text		33
Or	CommonIdentification <CmonId>	[1..1]	Text		33
Or	TradeIdentification <TradId>	[1..1]	Text		33
Or}	CorporateActionEventIdentification <CorpActnEvtId>	[1..1]	Text		33
	Status <Sts>	[0..*]			33
	Type <Tp>	[1..1]			34
	ProcessingStatus <PrpgSts>	[0..*]	±		35
	InferredMatchingStatus <IfrrdMtchgSts>	[0..*]	±		35
	MatchingStatus <MtchgSts>	[0..*]	±		35
	SettlementStatus <SttlmSts>	[0..*]	±		35
	Settled <Sttld>	[0..1]	±	C3	36
	DatePeriod <DtPrd>	[0..1]			36
{Or	Date <Dt>	[1..1]			36
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromToDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37
Or}	DateTime <DtTm>	[1..1]			37
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	FromToDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		38
	SecuritiesMovementType <SciesMvmntTp>	[0..*]	CodeSet		38
	Payment <Pmt>	[0..*]	CodeSet		39
	SecuritiesTransactionType <SciesTxTp>	[0..*]	±		39
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C6, C7, C9, C10, C11	39
	Priority <Prty>	[0..*]	±		40
	SafekeepingAccount <SfkpgAcct>	[0..*]	±		41
	CashAccount <CshAcct>	[0..*]			41
{Or	Equal <EQ>	[1..1]	±		41
Or	ContainText <CTTtxt>	[1..1]	Text		42
Or}	NotContainText <NCTTtxt>	[1..1]	Text		42
	TradeDate <TradDt>	[0..1]			42
{Or	Date <Dt>	[1..1]			42
{Or	FromDate <FrDt>	[1..1]	Date		43
Or	ToDate <ToDt>	[1..1]	Date		43
Or	FromToDate <FrToDt>	[1..1]	±		43
Or	EqualDate <EQDt>	[1..1]	Date		43
Or}	NotEqualDate <NEQDt>	[1..1]	Date		43
Or}	DateTime <DtTm>	[1..1]			43
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		44
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		44
Or	FromToDateTime <FrToDtTm>	[1..1]	±		44
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		44
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		44
	SettlementQuantity <SttlmQty>	[0..1]			44
{Or	Quantity <Qty>	[1..1]			45
{Or	Unit <Unit>	[1..1]			46
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50
Or	FaceAmount <FaceAmt>	[1..1]	±		50
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		50
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			51
	FaceAmount <FaceAmt>	[1..1]	±		51
	AmortisedValue <AmtsdVal>	[1..1]	±		52
	SettledQuantity <SttldQty>	[0..1]			52
{Or	Quantity <Qty>	[1..1]			53
{Or	Unit <Unit>	[1..1]			54
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58
Or	FaceAmount <FaceAmt>	[1..1]	±		58
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		58
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			59
	FaceAmount <FaceAmt>	[1..1]	±		59
	AmortisedValue <AmtsdVal>	[1..1]	±		60
	SettlementAmount <SttlmAmt>	[0..1]	±		60
	SettledAmount <SttldAmt>	[0..1]	±		60
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]			61
{Or	Date <Dt>	[1..1]			61
{Or	FromDate <FrDt>	[1..1]	Date		61
Or	ToDate <ToDt>	[1..1]	Date		62
Or	FromToDate <FrToDt>	[1..1]	±		62
Or	EqualDate <EQDt>	[1..1]	Date		62
Or}	NotEqualDate <NEQDt>	[1..1]	Date		62
Or}	DateTime <DtTm>	[1..1]			62
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		62
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		63
Or	FromToDateTime <FrToDtTm>	[1..1]	±		63
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		63
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		63
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]			63
{Or	Date <Dt>	[1..1]			64
{Or	FromDate <FrDt>	[1..1]	Date		64
Or	ToDate <ToDt>	[1..1]	Date		64
Or	FromToDate <FrToDt>	[1..1]	±		65
Or	EqualDate <EQDt>	[1..1]	Date		65

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NotEqualDate <NEQDt>	[1..1]	Date		65
Or}	DateTime <DtTm>	[1..1]			65
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		65
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		65
Or	FromToDateTime <FrToDtTm>	[1..1]	±		66
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		66
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		66
	SettlementCurrency <SttlmCcy>	[0..*]	CodeSet	C2	66
	SafekeepingAccountOwner <SfkpgAcctOwnr>	[0..*]	±		66
	MessageOriginator <MsgOrgtr>	[0..*]	±		67
	CounterpartSettlementParties <CntrptSttlmPties>	[0..*]	±	C12, C13, C14, C15	67
	DeliveringSettlementParties <DlvrSttlmPties>	[0..*]	±	C12, C13, C14, C15	68
	ReceivingSettlementParties <RcvgSttlmPties>	[0..*]	±	C12, C13, C14, C15	69
	TradeTransactionCondition <TradTxCond>	[0..*]	CodeSet		70
	SecuritiesTransactionCondition <SciesTxCond>	[0..*]	±		73
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		74
	ConditionalSecuritiesDelivery <CondlSciesDlrvy>	[0..1]	Indicator		74
	CountryOfIssue <CtryOfIsse>	[0..*]	CodeSet	C5	74
	IssuerCSD <IssrCSD>	[0..*]	±		74
	HoldIndicator <HldInd>	[0..*]			75
{Or	Code <Cd>	[1..1]	CodeSet		75
Or}	Proprietary <Prtry>	[1..1]	±		75

3.4.1.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of query.

Datatype: "SettlementQueryType1Code" on page 538

CodeName	Name	Definition
INST	Instruction	Queries settlement instructions based on criteria excluding statuses.
STTS	Status	Queries settlement instructions based on criteria that includes statuses.
STPD	StatusPeriod	Queries settlement instructions based on criteria that includes statuses during a period.

3.4.1.2 SearchCriteria <SchCrit>

Presence: [1..1]

Definition: Defines the criteria to extract the securities settlement instruction information.

SearchCriteria <SchCrit> contains the following **SettlementInstructionQueryCriteria4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	References <Refs>	[0..*]			31
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		32
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		32
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		32
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		32
Or	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		32
Or	PoolIdentification <PoolId>	[1..1]	Text		33
Or	CommonIdentification <CmonId>	[1..1]	Text		33
Or	TradeIdentification <TradeId>	[1..1]	Text		33
Or}	CorporateActionEventIdentification <CorpActnEvtId>	[1..1]	Text		33
	Status <Sts>	[0..*]			33
	Type <Tp>	[1..1]			34
	ProcessingStatus <PrchgSts>	[0..*]	±		35
	InferredMatchingStatus <IfrrdMtchgSts>	[0..*]	±		35
	MatchingStatus <MtchgSts>	[0..*]	±		35
	SettlementStatus <SttlmSts>	[0..*]	±		35
	Settled <Sttld>	[0..1]	±	C3	36
	DatePeriod <DtPrd>	[0..1]			36
{Or	Date <Dt>	[1..1]			36
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromToDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37
Or}	DateTime <DtTm>	[1..1]			37
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38
Or	FromToDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NotEqualDateTime <NEQDtM>	[1..1]	DateTime		38
	SecuritiesMovementType <SctiesMvmntTp>	[0..*]	CodeSet		38
	Payment <Pmt>	[0..*]	CodeSet		39
	SecuritiesTransactionType <SctiesTxTp>	[0..*]	±		39
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C6, C7, C9, C10, C11	39
	Priority <Prty>	[0..*]	±		40
	SafekeepingAccount <SfkpgAcct>	[0..*]	±		41
	CashAccount <CshAcct>	[0..*]			41
{Or	Equal <EQ>	[1..1]	±		41
Or	ContainText <CTTtxt>	[1..1]	Text		42
Or}	NotContainText <NCTTtxt>	[1..1]	Text		42
	TradeDate <TradDt>	[0..1]			42
{Or	Date <Dt>	[1..1]			42
{Or	FromDate <FrDt>	[1..1]	Date		43
Or	ToDate <ToDt>	[1..1]	Date		43
Or	FromToDate <FrToDt>	[1..1]	±		43
Or	EqualDate <EQDt>	[1..1]	Date		43
Or}	NotEqualDate <NEQDt>	[1..1]	Date		43
Or}	DateTime <DtTm>	[1..1]			43
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		44
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		44
Or	FromToDateTime <FrToDtTm>	[1..1]	±		44
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		44
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		44
	SettlementQuantity <SttlmQty>	[0..1]			44
{Or	Quantity <Qty>	[1..1]			45
{Or	Unit <Unit>	[1..1]			46
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50
Or	FaceAmount <FaceAmt>	[1..1]	±		50
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		50
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			51
	FaceAmount <FaceAmt>	[1..1]	±		51
	AmortisedValue <AmtsdVal>	[1..1]	±		52
	SettledQuantity <SttldQty>	[0..1]			52
{Or	Quantity <Qty>	[1..1]			53
{Or	Unit <Unit>	[1..1]			54
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58
Or	FaceAmount <FaceAmt>	[1..1]	±		58
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		58
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			59
	FaceAmount <FaceAmt>	[1..1]	±		59
	AmortisedValue <AmtsdVal>	[1..1]	±		60
	SettlementAmount <SttlmAmt>	[0..1]	±		60
	SettledAmount <SttldAmt>	[0..1]	±		60
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]			61
{Or	Date <Dt>	[1..1]			61
{Or	FromDate <FrDt>	[1..1]	Date		61
Or	ToDate <ToDt>	[1..1]	Date		62
Or	FromToDate <FrToDt>	[1..1]	±		62
Or	EqualDate <EQDt>	[1..1]	Date		62
Or}	NotEqualDate <NEQDt>	[1..1]	Date		62
Or}	DateTime <DtTm>	[1..1]			62
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		62
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		63
Or	FromToDateTime <FrToDtTm>	[1..1]	±		63
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		63
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		63
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]			63
{Or	Date <Dt>	[1..1]			64
{Or	FromDate <FrDt>	[1..1]	Date		64
Or	ToDate <ToDt>	[1..1]	Date		64
Or	FromToDate <FrToDt>	[1..1]	±		65
Or	EqualDate <EQDt>	[1..1]	Date		65
Or}	NotEqualDate <NEQDt>	[1..1]	Date		65
Or}	DateTime <DtTm>	[1..1]			65

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		65
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		65
Or	FromToDateTime <FrToDtTm>	[1..1]	±		66
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		66
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		66
	SettlementCurrency <SttlmCcy>	[0..*]	CodeSet	C2	66
	SafekeepingAccountOwner <SfkpgAcctOwnr>	[0..*]	±		66
	MessageOriginator <MsgOrgtr>	[0..*]	±		67
	CounterpartSettlementParties <CntrptSttlmPties>	[0..*]	±	C12, C13, C14, C15	67
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..*]	±	C12, C13, C14, C15	68
	ReceivingSettlementParties <RcvgSttlmPties>	[0..*]	±	C12, C13, C14, C15	69
	TradeTransactionCondition <TradTxCond>	[0..*]	CodeSet		70
	SecuritiesTransactionCondition <SctiesTxCond>	[0..*]	±		73
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		74
	ConditionalSecuritiesDelivery <CondSctiesDlvry>	[0..1]	Indicator		74
	CountryOfIssue <CtryOfIsse>	[0..*]	CodeSet	C5	74
	IssuerCSD <IssrCSD>	[0..*]	±		74
	HoldIndicator <HldInd>	[0..*]			75
{Or	Code <Cd>	[1..1]	CodeSet		75
Or}	Proprietary <Prtry>	[1..1]	±		75

3.4.1.2.1 References <Refs>

Presence: [0..*]

Definition: Collective reference identifying a set of messages.

References <Refs> contains one of the following **References83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		32
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		32
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		32
Or	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		32
Or	ProcessorTransactionIdentification <PrcrTxId>	[1..1]	Text		32
Or	PoolIdentification <PoolId>	[1..1]	Text		33
Or	CommonIdentification <CmonId>	[1..1]	Text		33
Or	TradIdentification <TradId>	[1..1]	Text		33
Or}	CorporateActionEventIdentification <CorpActnEvtId>	[1..1]	Text		33

3.4.1.2.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.1.5 ProcessorTransactionIdentification <PrcrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.1.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 557

3.4.1.2.1.7 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 557

3.4.1.2.1.8 TradeIdentification <TradId>

Presence: [1..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 557

3.4.1.2.1.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

3.4.1.2.2 Status <Sts>

Presence: [0..*]

Definition: Provides the status of settlement of a transaction.

Status <Sts> contains the following **SettlementInstructionQueryStatus3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			34
	ProcessingStatus <PrcgSts>	[0..*]	±		35
	InferredMatchingStatus <IfrrdMtchgSts>	[0..*]	±		35
	MatchingStatus <MtchgSts>	[0..*]	±		35
	SettlementStatus <SttlmSts>	[0..*]	±		35
	Settled <Sttld>	[0..1]	±	C3	36
	DatePeriod <DtPrd>	[0..1]			36
{Or	Date <Dt>	[1..1]			36
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromToDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37
Or}	DateTime <DtTm>	[1..1]			37
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38
Or	FromToDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		38

3.4.1.2.2.1 Type <Tp>

Presence: [1..1]

Definition: Defines the status type of query criteria.

Type <Tp> contains the following **SettlementTransactionStatusType2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..*]	±		35
	InferredMatchingStatus <IfrrdMtchgSts>	[0..*]	±		35
	MatchingStatus <MtchgSts>	[0..*]	±		35
	SettlementStatus <SttlmSts>	[0..*]	±		35
	Settled <Sttld>	[0..1]	±	C3	36

3.4.1.2.2.1.1 ProcessingStatus <PrcgSts>*Presence:* [0..*]*Definition:* Provides details on the processing status of the transaction.**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus70Choice" on page 483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		483
Or}	Proprietary <Prtry>	[1..1]	±		483

3.4.1.2.2.1.2 InferredMatchingStatus <IfrrdMtchgSts>*Presence:* [0..*]*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus27Choice" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		473
Or}	Proprietary <Prtry>	[1..1]	±		473

3.4.1.2.2.1.3 MatchingStatus <MtchgSts>*Presence:* [0..*]*Definition:* Provides the matching status of the instruction.**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus27Choice" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		473
Or}	Proprietary <Prtry>	[1..1]	±		473

3.4.1.2.2.1.4 SettlementStatus <SttlmSts>*Presence:* [0..*]*Definition:* Provides the settlement status of a transaction.**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus26Choice" 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

3.4.1.2.2.1.5 Settled <SttId>

Presence: [0..1]

Definition: Defines that the transaction has been settled.

Impacted by: C3 "AdditionalReasonInformationRule"

Settled <SttId> contains the following elements (see ["ProprietaryReason4" on page 470](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

3.4.1.2.2.2 DatePeriod <DtPrd>

Presence: [0..1]

Definition: Specified date period of the status.

DatePeriod <DtPrd> contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]			36
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37
Or}	DateTime <DtTm>	[1..1]			37
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38
Or	FromDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		38

3.4.1.2.2.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDate <FrDt>	[1..1]	Date		37
Or	ToDate <ToDt>	[1..1]	Date		37
Or	FromDate <FrToDt>	[1..1]	±		37
Or	EqualDate <EQDt>	[1..1]	Date		37
Or}	NotEqualDate <NEQDt>	[1..1]	Date		37

3.4.1.2.2.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.2.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.2.1.3 FromToDate <FrToDt>

Presence: [1..1]

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

FromToDate <FrToDt> contains the following elements (see "DatePeriod2" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		316
	ToDate <ToDt>	[1..1]	Date		316

3.4.1.2.2.1.4 EqualDate <EQDt>

Presence: [1..1]

Definition: Specified date to match.

Datatype: "ISODate" on page 550

3.4.1.2.2.1.5 NotEqualDate <NEQDt>

Presence: [1..1]

Definition: Specified date to be excluded from the search.

Datatype: "ISODate" on page 550

3.4.1.2.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		38
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		38
Or	FromToDateTime <FrToDtTm>	[1..1]	±		38
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		38
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		38

3.4.1.2.2.2.2.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODatetime" on page 551

3.4.1.2.2.2.2.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODatetime" on page 551

3.4.1.2.2.2.2.3 FromToDateTime <FrToDtTm>

Presence: [1..1]

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

FromToDateTime <FrToDtTm> contains the following elements (see "DateTimePeriod1" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

3.4.1.2.2.2.2.4 EqualDateTime <EQDtTm>

Presence: [1..1]

Definition: Specified date to match.

Datatype: "ISODatetime" on page 551

3.4.1.2.2.2.2.5 NotEqualDateTime <NEQDtTm>

Presence: [1..1]

Definition: Specified date to be excluded from the search.

Datatype: "ISODatetime" on page 551

3.4.1.2.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [0..*]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 526

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.

3.4.1.2.4 Payment <Pmt>

Presence: [0..*]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 502

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).

3.4.1.2.5 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..*]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	±		379

3.4.1.2.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..*]

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

Impacted by: C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrlId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

3.4.1.2.7 Priority <Prty>

Presence: [0..*]

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

Priority <Prty> contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		364
Or}	Proprietary <Prtry>	[1..1]	±		365

3.4.1.2.8 SafekeepingAccount <SfkpgAcct>

Presence: [0..*]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

3.4.1.2.9 CashAccount <CshAcct>

Presence: [0..*]

Definition: Account in which cash is maintained.

CashAccount <CshAcct> contains one of the following **AccountIdentificationSearchCriteria2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Equal <EQ>	[1..1]	±		41
Or	ContainText <CTTtxt>	[1..1]	Text		42
Or}	NotContainText <NCTTtxt>	[1..1]	Text		42

3.4.1.2.9.1 Equal <EQ>

Presence: [1..1]

Definition: Search for one or more accounts based on exact identification of the account(s).

Equal <EQ> contains one of the following elements (see "[AccountIdentification4Choice](#)" on page 249 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	250
Or}	Other <Othr>	[1..1]	±		250

3.4.1.2.9.2 ContainText <CTTtxt>*Presence:* [1..1]*Definition:* Search for one or more accounts based on partial identification of the account(s).*Datatype:* "Max35Text" on page 557**3.4.1.2.9.3 NotContainText <NCTTtxt>***Presence:* [1..1]*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.*Datatype:* "Max35Text" on page 557**3.4.1.2.10 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]			42
{Or	FromDate <FrDt>	[1..1]	Date		43
Or	ToDate <ToDt>	[1..1]	Date		43
Or	FromDateToDt <FrToDt>	[1..1]	±		43
Or	EqualDate <EQDt>	[1..1]	Date		43
Or}	NotEqualDate <NEQDt>	[1..1]	Date		43
Or}	DateTime <DtTm>	[1..1]			43
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		44
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		44
Or	FromDateTimeToDtTm <FrToDtTm>	[1..1]	±		44
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		44
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		44

3.4.1.2.10.1 Date <Dt>*Presence:* [1..1]*Definition:* Specified date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDate <FrDt>	[1..1]	Date		43
Or	ToDate <ToDt>	[1..1]	Date		43
Or	FromDate <FrToDt>	[1..1]	±		43
Or	EqualDate <EQDt>	[1..1]	Date		43
Or}	NotEqualDate <NEQDt>	[1..1]	Date		43

3.4.1.2.10.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.10.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.10.1.3 FromToDate <FrToDt>

Presence: [1..1]

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

FromToDate <FrToDt> contains the following elements (see "DatePeriod2" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		316
	ToDate <ToDt>	[1..1]	Date		316

3.4.1.2.10.1.4 EqualDate <EQDt>

Presence: [1..1]

Definition: Specified date to match.

Datatype: "ISODate" on page 550

3.4.1.2.10.1.5 NotEqualDate <NEQDt>

Presence: [1..1]

Definition: Specified date to be excluded from the search.

Datatype: "ISODate" on page 550

3.4.1.2.10.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		44
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		44
Or	FromToDateTime <FrToDtTm>	[1..1]	±		44
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		44
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		44

3.4.1.2.10.2.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Start date of the range.

Datatype: ["ISODatetime" on page 551](#)

3.4.1.2.10.2.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: End date of the range.

Datatype: ["ISODatetime" on page 551](#)

3.4.1.2.10.2.3 FromToDateTime <FrToDtTm>

Presence: [1..1]

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

FromToDateTime <FrToDtTm> contains the following elements (see ["DateTimePeriod1" on page 323](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

3.4.1.2.10.2.4 EqualDateTime <EQDtTm>

Presence: [1..1]

Definition: Specified date to match.

Datatype: ["ISODatetime" on page 551](#)

3.4.1.2.10.2.5 NotEqualDateTime <NEQDtTm>

Presence: [1..1]

Definition: Specified date to be excluded from the search.

Datatype: ["ISODatetime" on page 551](#)

3.4.1.2.11 SettlementQuantity <SttImQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]			45
{Or	Unit <Unit>	[1..1]			46
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50
Or	FaceAmount <FaceAmt>	[1..1]	±		50
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		50
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			51
	FaceAmount <FaceAmt>	[1..1]	±		51
	AmortisedValue <AmtsdVal>	[1..1]	±		52

3.4.1.2.11.1 Quantity <Qty>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]			46
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50
Or	FaceAmount <FaceAmt>	[1..1]	±		50
Or}	AmortisedValue <AmtsVal>	[1..1]	±		50

3.4.1.2.11.1.1 Unit <Unit>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromQuantity <FrQty>	[1..1]			47
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47
Or	ToQuantity <ToQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48
Or	FromToQuantity <FrToQty>	[1..1]			48
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
Or	EqualQuantity <EQQty>	[1..1]	Quantity		50
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		50

3.4.1.2.11.1.1.1 FromQuantity <FrQty>

Presence: [1..1]

Definition: Lower boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		47
	Included <Incl>	[1..1]	Indicator		47

3.4.1.2.11.1.1.1.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.11.1.1.1.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.11.1.1.2 ToQuantity <ToQty>*Presence:* [1..1]*Definition:* Upper boundary of a range of quantity values.**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		48
	Included <Incl>	[1..1]	Indicator		48

3.4.1.2.11.1.1.2.1 Boundary <Bdry>*Presence:* [1..1]*Definition:* Quantity value of the range limit.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.11.1.1.2.2 Included <Incl>***Presence:* [1..1]*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.11.1.1.3 FromToQuantity <FrToQty>*Presence:* [1..1]*Definition:* Range of valid quantity values.**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromQuantity <FrQty>	[1..1]			48
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49
	ToQuantity <ToQty>	[1..1]			49
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49

3.4.1.2.11.1.1.3.1 FromQuantity <FrQty>*Presence:* [1..1]

Definition: Lower boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49

3.4.1.2.11.1.1.3.1.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.11.1.1.3.1.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.11.1.1.3.2 ToQuantity <ToQty>

Presence: [1..1]

Definition: Upper boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		49
	Included <Incl>	[1..1]	Indicator		49

3.4.1.2.11.1.1.3.2.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.11.1.1.3.2.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.11.1.1.4 EqualQuantity <EQQty>*Presence:* [1..1]*Definition:* Exact value a quantity must match to be considered valid.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.11.1.1.5 NotEqualQuantity <NEQQty>***Presence:* [1..1]*Definition:* Value that a quantity must not match to be considered valid.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.11.1.2 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

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

AmortisedValue <AmtsdVal> contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.11.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	±		51
	AmortisedValue <AmtsdVal>	[1..1]	±		52

3.4.1.2.11.2.1 FaceAmount <FaceAmt>

Presence: [1..1]

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

FaceAmount <FaceAmt> contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.11.2.2 AmortisedValue <AmtsdVal>*Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.**AmortisedValue <AmtsdVal>** contains one of the following elements (see "[ImpliedCurrencyAmountRange1Choice](#)" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.12 SettledQuantity <SttldQty>*Presence:* [0..1]*Definition:* Total quantity of securities settled.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]			53
{Or	Unit <Unit>	[1..1]			54
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58
Or	FaceAmount <FaceAmt>	[1..1]	±		58
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		58
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]			59
	FaceAmount <FaceAmt>	[1..1]	±		59
	AmortisedValue <AmtsdVal>	[1..1]	±		60

3.4.1.2.12.1 Quantity <Qty>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]			54
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58
Or	FaceAmount <FaceAmt>	[1..1]	±		58
Or}	AmortisedValue <AmtsdVal>	[1..1]	±		58

3.4.1.2.12.1.1 Unit <Unit>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromQuantity <FrQty>	[1..1]			55
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55
Or	ToQuantity <ToQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56
Or	FromToQuantity <FrToQty>	[1..1]			56
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
Or	EqualQuantity <EQQty>	[1..1]	Quantity		58
Or}	NotEqualQuantity <NEQQty>	[1..1]	Quantity		58

3.4.1.2.12.1.1.1 FromQuantity <FrQty>

Presence: [1..1]

Definition: Lower boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		55
	Included <Incl>	[1..1]	Indicator		55

3.4.1.2.12.1.1.1.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.12.1.1.1.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.12.1.1.2 ToQuantity <ToQty>*Presence:* [1..1]*Definition:* Upper boundary of a range of quantity values.**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		56
	Included <Incl>	[1..1]	Indicator		56

3.4.1.2.12.1.1.2.1 Boundary <Bdry>*Presence:* [1..1]*Definition:* Quantity value of the range limit.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.12.1.1.2.2 Included <Incl>***Presence:* [1..1]*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.12.1.1.3 FromToQuantity <FrToQty>*Presence:* [1..1]*Definition:* Range of valid quantity values.**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromQuantity <FrQty>	[1..1]			56
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57
	ToQuantity <ToQty>	[1..1]			57
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57

3.4.1.2.12.1.1.3.1 FromQuantity <FrQty>*Presence:* [1..1]

Definition: Lower boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57

3.4.1.2.12.1.1.3.1.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.12.1.1.3.1.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.12.1.1.3.2 ToQuantity <ToQty>

Presence: [1..1]

Definition: Upper boundary of a range of quantity values.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Boundary <Bdry>	[1..1]	Quantity		57
	Included <Incl>	[1..1]	Indicator		57

3.4.1.2.12.1.1.3.2.1 Boundary <Bdry>

Presence: [1..1]

Definition: Quantity value of the range limit.

Datatype: "DecimalNumber" on page 554

3.4.1.2.12.1.1.3.2.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.12.1.1.4 EqualQuantity <EQQty>*Presence:* [1..1]*Definition:* Exact value a quantity must match to be considered valid.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.12.1.1.5 NotEqualQuantity <NEQQty>***Presence:* [1..1]*Definition:* Value that a quantity must not match to be considered valid.*Datatype:* "DecimalNumber" on page 554**3.4.1.2.12.1.2 FaceAmount <FaceAmt>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

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

AmortisedValue <AmtsdVal> contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.12.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	±		59
	AmortisedValue <AmtsdVal>	[1..1]	±		60

3.4.1.2.12.2.1 FaceAmount <FaceAmt>

Presence: [1..1]

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

FaceAmount <FaceAmt> contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.12.2.2 AmortisedValue <AmtsdVal>*Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.**AmortisedValue <AmtsdVal>** contains one of the following elements (see "[ImpliedCurrencyAmountRange1Choice](#)" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

3.4.1.2.13 SettlementAmount <SttlmAmt>*Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.**SettlementAmount <SttlmAmt>** contains the following elements (see "[ActiveCurrencyAndAmountRange3](#)" on page 255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	±		255
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		255
	Currency <Ccy>	[1..1]	CodeSet	C1	256

3.4.1.2.14 SettledAmount <SttldAmt>*Presence:* [0..1]*Definition:* Total amount of money paid or received in exchange for the securities.**SettledAmount <SttldAmt>** contains the following elements (see "[ActiveCurrencyAndAmountRange3](#)" on page 255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	±		255
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		255
	Currency <Ccy>	[1..1]	CodeSet	C1	256

3.4.1.2.15 IntendedSettlementDate <IntnddSttlmDt>*Presence:* [0..1]*Definition:* Date on which a transaction is expected to settle. That is, the intended day on which transfer of cash or assets is completed.**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]			61
{Or	FromDate <FrDt>	[1..1]	Date		61
Or	ToDate <ToDt>	[1..1]	Date		62
Or	FromToDate <FrToDt>	[1..1]	±		62
Or	EqualDate <EQDt>	[1..1]	Date		62
Or}	NotEqualDate <NEQDt>	[1..1]	Date		62
Or}	DateTime <DtTm>	[1..1]			62
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		62
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		63
Or	FromToDateTime <FrToDtTm>	[1..1]	±		63
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		63
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		63

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDate <FrDt>	[1..1]	Date		61
Or	ToDate <ToDt>	[1..1]	Date		62
Or	FromToDate <FrToDt>	[1..1]	±		62
Or	EqualDate <EQDt>	[1..1]	Date		62
Or}	NotEqualDate <NEQDt>	[1..1]	Date		62

3.4.1.2.15.1.1 FromDate <FrDt>*Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODate" on page 550

3.4.1.2.15.1.2 ToDate <ToDt>*Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODate" on page 550**3.4.1.2.15.1.3 FromToDate <FrToDt>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		316
	ToDate <ToDt>	[1..1]	Date		316

3.4.1.2.15.1.4 EqualDate <EQDt>*Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODate" on page 550**3.4.1.2.15.1.5 NotEqualDate <NEQDt>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODate" on page 550**3.4.1.2.15.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		62
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		63
Or	FromToDateTime <FrToDtTm>	[1..1]	±		63
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		63
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		63

3.4.1.2.15.2.1 FromDateTime <FrDtTm>*Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODateTime" on page 551

3.4.1.2.15.2.2 ToDateTime <ToDtTm>*Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODateTime" on page 551**3.4.1.2.15.2.3 FromDateTime <FrToDtTm>***Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

3.4.1.2.15.2.4 EqualDateTime <EQDtTm>*Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODateTime" on page 551**3.4.1.2.15.2.5 NotEqualDateTime <NEQDtTm>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODateTime" on page 551**3.4.1.2.16 EffectiveSettlementDate <FctvSttlmDt>***Presence:* [0..1]*Definition:* Date and time at which a transaction is completed and cleared, that is a payment is effected and securities are delivered.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]			64
{Or	FromDate <FrDt>	[1..1]	Date		64
Or	ToDate <ToDt>	[1..1]	Date		64
Or	FromDate <FrToDt>	[1..1]	±		65
Or	EqualDate <EQDt>	[1..1]	Date		65
Or}	NotEqualDate <NEQDt>	[1..1]	Date		65
Or}	DateTime <DtTm>	[1..1]			65
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		65
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		65
Or	FromDateTime <FrToDtTm>	[1..1]	±		66
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		66
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		66

3.4.1.2.16.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDate <FrDt>	[1..1]	Date		64
Or	ToDate <ToDt>	[1..1]	Date		64
Or	FromDate <FrToDt>	[1..1]	±		65
Or	EqualDate <EQDt>	[1..1]	Date		65
Or}	NotEqualDate <NEQDt>	[1..1]	Date		65

3.4.1.2.16.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.16.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 550

3.4.1.2.16.1.3 FromToDate <FrToDt>*Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		316
	ToDate <ToDt>	[1..1]	Date		316

3.4.1.2.16.1.4 EqualDate <EQDt>*Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* "ISODate" on page 550**3.4.1.2.16.1.5 NotEqualDate <NEQDt>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* "ISODate" on page 550**3.4.1.2.16.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTime <FrDtTm>	[1..1]	DateTime		65
Or	ToDateTime <ToDtTm>	[1..1]	DateTime		65
Or	FromToDateTime <FrToDtTm>	[1..1]	±		66
Or	EqualDateTime <EQDtTm>	[1..1]	DateTime		66
Or}	NotEqualDateTime <NEQDtTm>	[1..1]	DateTime		66

3.4.1.2.16.2.1 FromDateTime <FrDtTm>*Presence:* [1..1]*Definition:* Start date of the range.*Datatype:* "ISODateTime" on page 551**3.4.1.2.16.2.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* End date of the range.*Datatype:* "ISODateTime" on page 551

3.4.1.2.16.2.3 FromToDateTime <FrToDtTm>*Presence:* [1..1]*Definition:* Particular time span specified between a start date and an end date.**FromToDateTime <FrToDtTm>** contains the following elements (see ["DateTimePeriod1"](#) on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

3.4.1.2.16.2.4 EqualDateTime <EQDtTm>*Presence:* [1..1]*Definition:* Specified date to match.*Datatype:* ["ISODatetime"](#) on page 551**3.4.1.2.16.2.5 NotEqualDateTime <NEQDtTm>***Presence:* [1..1]*Definition:* Specified date to be excluded from the search.*Datatype:* ["ISODatetime"](#) on page 551**3.4.1.2.17 SettlementCurrency <SttlmCcy>***Presence:* [0..*]*Definition:* Currency in which the instructed amount is expressed.*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)*Datatype:* ["ActiveOrHistoricCurrencyCode"](#) on page 492**Constraints**

- **ActiveOrHistoricCurrency**

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

3.4.1.2.18 SafekeepingAccountOwner <SfkpgAcctOwnr>*Presence:* [0..*]*Definition:* Party that owns the account.

SafekeepingAccountOwner <SfkpgAcctOwnr> contains the following elements (see "PartyIdentification148" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			420
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	420
Or	NameAndAddress <NmAndAdr>	[1..1]	±		420
Or}	Country <Ctry>	[1..1]	CodeSet	C3	421
	LEI <LEI>	[0..1]	IdentifierSet		421
	ProcessingIdentification <PrcgId>	[0..1]	Text		421

3.4.1.2.19 MessageOriginator <MsgOrgtr>

Presence: [0..*]

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

MessageOriginator <MsgOrgtr> contains the following elements (see "SystemPartyIdentification8" on page 432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		432
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		432

3.4.1.2.20 CounterpartSettlementParties <CntrptSttlmPties>

Presence: [0..*]

Definition: Identifies the chain of counterparty settlement parties.

Impacted by: C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

CounterpartSettlementParties <CntrptSttlmPties> contains the following elements (see "SettlementParties78" on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

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

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

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

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

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

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

3.4.1.2.21 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..*]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C12 "Party2PresenceRule"](#), [C13 "Party3PresenceRule"](#), [C14 "Party4PresenceRule"](#), [C15 "Party5PresenceRule"](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see ["SettlementParties78"](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

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

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

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

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

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

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

3.4.1.2.22 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..*]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C12 "Party2PresenceRule"](#), [C13 "Party3PresenceRule"](#), [C14 "Party4PresenceRule"](#), [C15 "Party5PresenceRule"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties78"](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

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

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

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

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

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

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

3.4.1.2.23 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Provides the conditions under which the order/trade is to be/was executed.

Datatype: "TradeTransactionCondition1Code" on page 541

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.
DUEB	BrokerDueBill	Indicates that the trade is executed cum-dividend or cum-coupon and a due bill is required. A due bill is a contractual agreement to pay the dividend along with the delivery of the financial instrument.
SSTI	SoldShort	Indicates whether the trade is sold short. When the seller does not have the financial instrument, the delivery is effected by borrowing the financial instrument by or for the account of the seller.
DIRT	Dirty	Indicates that the trade is executed dirty, ie government tax must be paid on the accrued interest on the bond.
CLEN	Clean	Indicates that the trade is executed clean, ie government tax must not be paid on the accrued interest on the bond.
BLKO	Block	Indicates whether the trade is a block trade or not, ie, whether allocation instruction will follow or not.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
FRAC	Fractions	Indicates whether fractional parts are allowed.
CRST	CrossTrade	Indicates that cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.
NCRS	NoCrossTrade	Indicates that cross trades, whereby buy and sell orders are offset without

CodeName	Name	Definition
		recording the trade on the exchange, are not allowed.
DORD	DirectOrder	Indicates that the order is to be executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party who received the order and which is acting as clearing broker.
DIOR	DirectedOrder	Indicates that the order must be executed with a specific trading party.
WARE	WarehouseTrade	Warehouse Trade.
DNIN	NotIncrease	A limit order to buy or a stop order to sell or a stop limit order which is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution.
DNRE	NotReduce	A limit order to buy or a stop order to sell, or a stop-limit order to sell which is not to be reduced in price by the amount of an ordinary cash dividend. Only applies to ordinary stock dividends; it should be reduced for other distributions. e.g. when a stock goes 'ex' stock dividend or rights.
FORW	ForwardPriceTrade	Indicates that the order is based on a forward price.
HIST	HistoricPriceTrade	Indicates that the order is based on a historic price.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (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).
BTEX	BestExecution	Trade to be executed done at best execution.
CALL	Call	Trade to be executed following the exercise of a call option on the security.

CodeName	Name	Definition
CLBR	ClosureBeforeRollOver	Trade to be executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
MONT	Monthly	Trade to be executed for month-end settlement (Deferred Settlement Service).
NBFR	NewTradeFollowingRollover	Trade to be executed for a new trade position on the next month following the roll-over of a position (Deferred Settlement Service).
TRFR	TradeFollowingRollover	Trade to be executed on the next month following the roll-over of positions.
PUTT	Putt	Trade to be executed following the exercise of a put option on the security.
SPCC	SpecialCumCoupon	Indicates whether the trade is executed with a special cum coupon.
SECN	SpecialExCoupon	Indicates whether the trade is executed with a special ex coupon.
SEBN	SpecialExBonus	Indicates whether the trade is executed special ex bonus.
SCBN	SpecialCumBonus	Indicates whether the trade is executed special cum bonus.
SCRT	SpecialCumRights	Indicates whether the trade is executed special cum rights.
SERT	SpecialExRights	Indicates whether the trade is executed special ex rights.
SCCR	SpecialCumCapitalRepayments	Indicates whether the trade is executed special cum capital repayments.
SECR	SpecialExCapitalRepayments	Indicates whether the trade is executed special ex capital repayments.
CAST	CashSettlement	Indicates whether the trade is executed with a cash settlement.
SPPR	SpecialPrice	Indicates whether the trade is executed with a special price.

3.4.1.2.24 SecuritiesTransactionCondition <SctiesTxCond>

Presence: [0..*]

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

SecuritiesTransactionCondition <SctiesTxCond> contains one of the following elements (see "SettlementTransactionCondition34Choice" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		370
Or}	Proprietary <Prtry>	[1..1]	±		371

3.4.1.2.25 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 540

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

3.4.1.2.26 ConditionalSecuritiesDelivery <CondiScitiesDivry>*Presence:* [0..1]*Definition:* Specifies whether the transaction is under Conditional Securities Delivery (CoSD).*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 553):

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

3.4.1.2.27 CountryOfIssue <CtryOfIsse>*Presence:* [0..*]*Definition:* Primary market or country where a security is issued by the issuer or its agent.*Impacted by:* C5 "Country"*Datatype:* "CountryCode" on page 501**Constraints**

- **Country**

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

3.4.1.2.28 IssuerCSD <IssrCSD>*Presence:* [0..*]

Definition: Central securities depository (CSD) in which financial instruments are issued (or immobilised). The issuer CSD opens accounts allowing investors (in a direct holding system) and/or intermediaries (including investor CSDs) to hold these financial instruments.

IssuerCSD <IssrCSD> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

3.4.1.2.29 HoldIndicator <HldInd>

Presence: [0..*]

Definition: Specifies whether the transaction is on hold, blocked or frozen.

HoldIndicator <HldInd> contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		75
Or}	Proprietary <Prtry>	[1..1]	±		75

3.4.1.2.29.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration2Code" on page 527

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

3.4.1.2.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

3.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

4 **semt.027.001.01** **SecuritiesSettlementTransactionQueryResponseV01**

4.1 **MessageDefinition Functionality**

The SecuritiesSettlementResponse message is sent from a settlement infrastructure to an account owner/requestor to provide the details of the securities settlement instructions, as selected in the search criteria defined in the request.

Outline

The SecuritiesSettlementTransactionQueryResponseV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. Pagination
 Pagination of the message.
- B. ReportGeneralDetails
 General characteristics related to the report information.
- C. Transactions
 Identifies the transactions.

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxQryRspn>	[1..1]		C3, C4, C28	
	Pagination <Pgntn>	[1..1]	±		90
	ReportGeneralDetails <RptGnlDtls>	[1..1]		C29	90
	ReportIdentification <RptId>	[0..1]	Text		91
	QueryReference <QryRef>	[0..1]	Text		91
	QueryType <QryTp>	[1..1]	CodeSet		91
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		91
	Transactions <Tx>	[0..*]		C1, C30	92
	AccountOwner <AcctOwnr>	[0..1]	±		98
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		98
	StatusAndReason <StsAndRsn>	[0..1]		C25, C34	99
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		101
	MatchingStatus <MtchgSts>	[0..1]	±		101
	SettlementStatus <StlmSts>	[0..1]	±	C26	102
	InstructionProcessingStatus <InstrPrcgSts>	[0..1]			103
{Or	PendingProcessing <PdgPrcg>	[1..1]			104
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		105
Or}	Reason <Rsn>	[1..*]			105
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	107
Or	AcknowledgedAccepted <AckdAcctpd>	[1..1]	±		108
Or	Cancelled <Canc>	[1..1]	±		108
Or	Generated <Gnrtd>	[1..1]			108
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		109
Or}	Reason <Rsn>	[1..*]	±		109
Or	Repair <Rpr>	[1..1]	±		109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	PendingCancellation <PdgCxl>	[1..1]			109
{Or	NoSpecifiedReason <NoSpdcfdRsn>	[1..1]	CodeSet		110
Or}	Reason <Rsn>	[1..*]			110
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	112
	Settled <Sttld>	[0..1]	±	C6	112
	Proprietary <Prtry>	[0..1]	±		112
	Transaction <Tx>	[1..*]		C18	113
	AccountOwner <AcctOwnr>	[0..1]	±		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		118
	StatusAndReason <StsAndRsn>	[0..1]		C25, C34	119
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		121
	MatchingStatus <MtchgSts>	[0..1]	±		121
	SettlementStatus <SttlmSts>	[0..1]	±	C26	122
	InstructionProcessingStatus <InstrPrcgSts>	[0..1]			123
{Or	PendingProcessing <PdgPrcg>	[1..1]			124
{Or	NoSpecifiedReason <NoSpdcfdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		128
Or	Cancelled <Canc>	[1..1]	±		128
Or	Generated <Gnrtd>	[1..1]			128
{Or	NoSpecifiedReason <NoSpdcfdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Repair <Rpr>	[1..1]	±		129
Or	PendingCancellation <PdgCxl>	[1..1]			129
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	132
	Settled <Sttld>	[0..1]	±	C6	132
	Proprietary <Prtry>	[0..1]	±		132
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		133
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		133
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		133
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		133
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		133
	TradeIdentification <Tradld>	[0..*]	Text		133
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		133
	PoolIdentification <Poolld>	[0..1]	Text		133
	CommonIdentification <Cmonld>	[0..1]	Text		134
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		134
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		134
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		134
	TransactionDetails <TxDtls>	[0..1]		C5, C27, C37, C38	134
	TransactionActivity <TxActvty>	[1..1]	±		140
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		140

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		141
	Payment <Pmt>	[1..1]	CodeSet		141
	SettlementParameters <SttlmParams>	[0..1]		C8, C14, C32, C33	141
	HoldIndicator <HldInd>	[0..1]	±		144
	Priority <Prty>	[0..1]	±		144
	SecuritiesTransactionType <SciesTxTp>	[0..1]	±		144
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		144
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		145
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		145
	BlockTrade <BlnkTrad>	[0..1]	±		145
	CCPEligibility <CCPElgbly>	[0..1]	±		146
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		146
	CashClearingSystem <CshClrSys>	[0..1]	±		146
	ExposureType <XpsrTp>	[0..1]	±		146
	FXStandingInstruction <FxStglInstr>	[0..1]	±		147
	MarketClientSide <MktClntSd>	[0..1]	±		147
	NettingEligibility <NetgElgbly>	[0..1]	±		147
	Registration <Regn>	[0..1]	±		147
	RepurchaseType <RpTp>	[0..1]	±		148
	LegalRestrictions <LglRstrctns>	[0..1]	±		148
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		148
	SettlingCapacity <SttlgCpcty>	[0..1]	±		148
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		149
	TaxCapacity <TaxCpcty>	[0..1]	±		149
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		149
	Tracking <Trckg>	[0..1]	±		149
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		150
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		150
	ReturnLeg <RtrLeg>	[0..1]	Indicator		150
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		150
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		151

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		151
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		151
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		151
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	152
	PlaceOfClearing <PlcOfClr>	[0..1]	±		152
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C20	152
	CountryOfIssue <CtryOfIsse>	[0..1]	CodeSet	C9	153
	ConditionalSecuritiesDelivery <CondlSciesDlvry>	[0..1]	Indicator		154
	SettlementQuantity <SttlmQty>	[1..1]	±		154
	SettledQuantity <SttldQty>	[0..1]	±		154
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		155
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		155
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	SettledAmount <SttldAmt>	[0..1]	±		156
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		156
	RemainingSettlementAmount <RmngSttlmAmt>	[0..1]	±		156
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		156
	TradeDate <TradDt>	[0..1]	±		157
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		157
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]	±		157
	ValueDate <ValDt>	[0..1]	±		158
	StatusDate <StsDt>	[0..1]	DateTime		158
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		158
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		158
	Linkages <Lnkgs>	[0..*]			158
	ProcessingPosition <PrcgPos>	[0..1]	±	C39	159
	MessageNumber <MsgNb>	[0..1]	±	C35	159
	Reference <Ref>	[1..1]			160

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		161
Or	PoolIdentification <PoolId>	[1..1]	Text		161
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		161
	ReferenceOwner <RefOwnr>	[0..1]	±		161
	Priority <Prty>	[0..1]	±		162
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	162
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	163
	ReversalIndicator <RvslInd>	[0..1]	Indicator		164
	MessageOriginator <MsgOrgtr>	[0..1]	±		164
	CreationDateTime <CreDtTm>	[1..1]	DateTime		164
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		164
	SupplementaryData <SplmtryData>	[0..*]	±	C36	164

4.3 Constraints

C1 AccountOwnerRule

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

C2 ActiveOrHistoricCurrency

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

C3 ActivityIndicatorNoRule

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

This constraint is defined at the MessageDefinition level.

C4 ActivityIndicatorYesRule

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

This constraint is defined at the MessageDefinition level.

C5 AdditionalDetailsRule

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

C6 AdditionalReasonInformationRule

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

C7 AnyBIC

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

C8 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C9 Country

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

C10 CurrencyAmount

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

Note: The decimal separator is a dot.

C11 DescriptionPresenceRule

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

C12 DescriptionUsageRule

Description must be used alone as the last resort.

C13 EventTypeRule

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

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

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

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

C14 FXStandingInstructionPresenceRule

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

C15 ISINGuideline

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

C16 ISINPresenceRule

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

C17 MarketTypeAndIdentificationRule

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.

C18 NoAccountOwnerTransactionIdentificationRule

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

C19 NumberRule

If Number is negative, then Sign must be present.

C20 OtherIdentificationPresenceRule

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

C21 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C22 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C23 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C24 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C25 PendingToFailingRule

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

C26 PendingToFailingRule

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

C27 PostingAmountRule

If the instruction is against payment, PostingAmount must be present.

C28 QueryTypeAndStatusReasonRule

If QueryType is equal to Status (STTS) or StatusPeriod (STPD) then Transactions(*)/StatusReason must be present.

This constraint is defined at the MessageDefinition level.

C29 ReportIdentificationRule

If Long number (Exact5NumericText) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

C30 SafekeepingAccountRule

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

C31 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C32 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C33 SettlementParametersGuideline

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C34 SettlementStatusAndMatchedRule

If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C35 ShortLongNumberRule

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

C36 SupplementaryDataRule

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

C37 TwoLegTransactionOpeningClosing1Rule

For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C38 TwoLegTransactionOpeningClosing2Rule

For settlement of two parts transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

C39 WithLinkageRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 Pagination <Pgntn>

Presence: [1..1]

Definition: Pagination of the message.

Pagination <Pgntn> contains the following elements (see ["Pagination1" on page 363](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		363
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		363

4.4.2 ReportGeneralDetails <RptGnIDtls>

Presence: [1..1]

Definition: General characteristics related to the report information.

Impacted by: [C29 "ReportIdentificationRule"](#)

ReportGeneralDetails <RptGnIDtls> contains the following **SecuritiesReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[0..1]	Text		91
	QueryReference <QryRef>	[0..1]	Text		91
	QueryType <QryTp>	[1..1]	CodeSet		91
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		91

Constraints

- **ReportIdentificationRule**

If Long number (Exact5NumericText) is used, then the report must be a delta reports (UpdateType: DELT).

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

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

4.4.2.1 ReportIdentification <RptId>

Presence: [0..1]

Definition: Reference common to all pages of a report.

Datatype: "Max35Text" on page 557

4.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.2.3 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of query.

Datatype: "SettlementQueryType1Code" on page 538

CodeName	Name	Definition
INST	Instruction	Queries settlement instructions based on criteria excluding statuses.
STTS	Status	Queries settlement instructions based on criteria that includes statuses.
STPD	StatusPeriod	Queries settlement instructions based on criteria that includes statuses during a period.

4.4.2.4 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

4.4.3 Transactions <Txs>

Presence: [0..*]

Definition: Identifies the transactions.

Impacted by: C1 "AccountOwnerRule", C30 "SafekeepingAccountRule"

Transactions <Txs> contains the following **SecuritiesSettlementTransactions6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		98
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		98
	StatusAndReason <StsAndRsn>	[0..1]		C25, C34	99
	InferredMatchingStatus <IfrrdMtgSts>	[0..1]	±		101
	MatchingStatus <MtgSts>	[0..1]	±		101
	SettlementStatus <SttlmSts>	[0..1]	±	C26	102
	InstructionProcessingStatus <InstrPrcgSts>	[0..1]			103
{Or	PendingProcessing <PdgPrcg>	[1..1]			104
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		105
Or}	Reason <Rsn>	[1..*]			105
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	107
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		108
Or	Cancelled <Canc>	[1..1]	±		108
Or	Generated <Gnrtd>	[1..1]			108
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		109
Or}	Reason <Rsn>	[1..*]	±		109
Or	Repair <Rpr>	[1..1]	±		109
Or	PendingCancellation <PdgCxl>	[1..1]			109
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		110
Or}	Reason <Rsn>	[1..*]			110
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	112
	Settled <Sttld>	[0..1]	±	C6	112

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[0..1]	±		112
	Transaction <Tx>	[1..*]		C18	113
	AccountOwner <AcctOwnr>	[0..1]	±		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		118
	StatusAndReason <StsAndRsn>	[0..1]		C25, C34	119
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		121
	MatchingStatus <MtchgSts>	[0..1]	±		121
	SettlementStatus <SttlmSts>	[0..1]	±	C26	122
	InstructionProcessingStatus <InstrPrcgSts>	[0..1]			123
{Or	PendingProcessing <PdgPrcg>	[1..1]			124
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	127
Or	AcknowledgedAccepted <AckdAcctpd>	[1..1]	±		128
Or	Cancelled <Canc>	[1..1]	±		128
Or	Generated <Gnrtd>	[1..1]			128
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129
Or	Repair <Rpr>	[1..1]	±		129
Or	PendingCancellation <PdgCxl>	[1..1]			129
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	132

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[0..1]	±	C6	132
	Proprietary <Prtry>	[0..1]	±		132
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		133
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		133
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		133
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>	[0..1]	Text		133
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		133
	Tradeldentification <Tradld>	[0..*]	Text		133
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	IdentifierSet		133
	PoolIdentification <Poolld>	[0..1]	Text		133
	CommonIdentification <Cmonld>	[0..1]	Text		134
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		134
	ClientCollateralInstructionIdentification <ClntCollInstrld>	[0..1]	Text		134
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		134
	TransactionDetails <TxDtls>	[0..1]		C5, C27, C37, C38	134
	TransactionActivity <TxActvty>	[1..1]	±		140
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		140
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		141
	Payment <Pmt>	[1..1]	CodeSet		141
	SettlementParameters <SttlmParams>	[0..1]		C8, C14, C32, C33	141
	HoldIndicator <HldInd>	[0..1]	±		144
	Priority <Prty>	[0..1]	±		144
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		144
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		144

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		145
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		145
	BlockTrade <BlckTrad>	[0..1]	±		145
	CCPEligibility <CCPElgbly>	[0..1]	±		146
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		146
	CashClearingSystem <CshClrSys>	[0..1]	±		146
	ExposureType <XpsrTp>	[0..1]	±		146
	FXStandingInstruction <FxStgInstr>	[0..1]	±		147
	MarketClientSide <MktClntSd>	[0..1]	±		147
	NettingEligibility <NetgElgbly>	[0..1]	±		147
	Registration <Regn>	[0..1]	±		147
	RepurchaseType <RpTp>	[0..1]	±		148
	LegalRestrictions <LglRstrctns>	[0..1]	±		148
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		148
	SettlingCapacity <SttlgCpcty>	[0..1]	±		148
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		149
	TaxCapacity <TaxCpcty>	[0..1]	±		149
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		149
	Tracking <Trckg>	[0..1]	±		149
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		150
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		150
	ReturnLeg <RtrLeg>	[0..1]	Indicator		150
	ModificationCancellationAllowed <ModCxlAlld>	[0..1]	±		150
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		151
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		151
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		151
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		151
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	152
	PlaceOfClearing <PlcOfClr>	[0..1]	±		152
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C20	152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CountryOfIssue <CtryOfIssse>	[0..1]	CodeSet	C9	153
	ConditionalSecuritiesDelivery <CondiScitiesDivry>	[0..1]	Indicator		154
	SettlementQuantity <SttlmQty>	[1..1]	±		154
	SettledQuantity <SttldQty>	[0..1]	±		154
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		155
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		155
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	SettledAmount <SttldAmt>	[0..1]	±		156
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		156
	RemainingSettlementAmount <RmngSttlmAmt>	[0..1]	±		156
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		156
	TradeDate <TradDt>	[0..1]	±		157
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		157
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]	±		157
	ValueDate <ValDt>	[0..1]	±		158
	StatusDate <StsDt>	[0..1]	DateTime		158
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		158
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		158
	Linkages <Lnkgs>	[0..*]			158
	ProcessingPosition <PrpgPos>	[0..1]	±	C39	159
	MessageNumber <MsgNb>	[0..1]	±	C35	159
	Reference <Ref>	[1..1]			160
{Or	SecuritiesSettlementTransactionIdentification <ScitiesSttlmTxId>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		161
Or	PoolIdentification <PoolId>	[1..1]	Text		161

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		161
	ReferenceOwner <RefOwnr>	[0..1]	±		161
	Priority <Prty>	[0..1]	±		162
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	162
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	163
	ReversalIndicator <RvslInd>	[0..1]	Indicator		164
	MessageOriginator <MsgOrgtr>	[0..1]	±		164
	CreationDateTime <CreDtTm>	[1..1]	DateTime		164
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		164
	SupplementaryData <SplmtryData>	[0..*]	±	C36	164

Constraints

- **AccountOwnerRule**

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

- **SafekeepingAccountRule**

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

4.4.3.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[SystemPartyIdentification8](#)" on page 432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		432
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		432

4.4.3.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

4.4.3.3 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and status reason of the transaction.

Impacted by: [C25 "PendingToFailingRule"](#), [C34 "SettlementStatusAndMatchedRule"](#)

StatusAndReason <StsAndRsn> contains the following **StatusAndReason52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		101
	MatchingStatus <MtchgSts>	[0..1]	±		101
	SettlementStatus <SttlmSts>	[0..1]	±	C26	102
	InstructionProcessingStatus <InstrPrdgSts>	[0..1]			103
{Or	PendingProcessing <PdgPrdg>	[1..1]			104
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		105
Or}	Reason <Rsn>	[1..*]			105
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	107
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		108
Or	Cancelled <Canc>	[1..1]	±		108
Or	Generated <Gnrtd>	[1..1]			108
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		109
Or}	Reason <Rsn>	[1..*]	±		109
Or	Repair <Rpr>	[1..1]	±		109
Or	PendingCancellation <PdgCxl>	[1..1]			109
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		110
Or}	Reason <Rsn>	[1..*]			110
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	112
	Settled <Sttld>	[0..1]	±	C6	112
	Proprietary <Prtry>	[0..1]	±		112

Constraints

- **PendingToFailingRule**

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

- **SettlementStatusAndMatchedRule**

If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

4.4.3.3.1 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C6	477
Or	Unmatched <Umtchd>	[1..1]			477
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481
Or}	Proprietary <Prtry>	[1..1]	±		481

4.4.3.3.2 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C6	477
Or	Unmatched <Umtchd>	[1..1]			477
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481
Or}	Proprietary <Prtry>	[1..1]	±		481

4.4.3.3.3 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: C26 "PendingToFailingRule"

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus32Choice" on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			458
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		459
Or}	Reason <Rsn>	[1..*]			459
	Code <Cd>	[1..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		463
Or	Failing <Fng>	[1..1]			463
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		463
Or}	Reason <Rsn>	[1..*]			464
	Code <Cd>	[1..1]			464
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		468
Or}	Proprietary <Prtry>	[1..1]	±		468

Constraints

- **PendingToFailingRule**

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

4.4.3.3.4 InstructionProcessingStatus <InstrPrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following
InstructionProcessingStatus63Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]			104
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		105
Or}	Reason <Rsn>	[1..*]			105
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	107
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		108
Or	Cancelled <Canc>	[1..1]	±		108
Or	Generated <Gnrtd>	[1..1]			108
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		109
Or}	Reason <Rsn>	[1..*]	±		109
Or	Repair <Rpr>	[1..1]	±		109
Or	PendingCancellation <PdgCxl>	[1..1]			109
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		110
Or}	Reason <Rsn>	[1..*]			110
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	112

4.4.3.3.4.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following **PendingProcessingStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		105
Or}	Reason <Rsn>	[1..*]			105
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107

4.4.3.3.4.1.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.3.4.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			105
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		107

4.4.3.3.4.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	±		107

4.4.3.3.4.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.*Datatype:* "PendingProcessingReason5Code" on page 0

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.

4.4.3.3.4.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.3.4.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

4.4.3.3.4.2 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

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

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

4.4.3.3.4.3 AcknowledgedAccepted <AckdAcptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAcptd> contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		481
Or}	Reason <Rsn>	[1..*]	±		482

4.4.3.3.4.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus24Choice" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		471
Or}	Reason <Rsn>	[1..*]			471
	Code <Cd>	[1..1]			471
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		472

4.4.3.3.4.5 Generated <Gnrtd>

Presence: [1..1]

Definition: Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

Generated <Gnrtd> contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		109
Or}	Reason <Rsn>	[1..*]	±		109

4.4.3.3.4.5.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.3.4.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see "GeneratedReason5" on page 475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		475
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		475

4.4.3.3.4.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "RepairStatus12Choice" on page 484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		484
Or}	Reason <Rsn>	[1..*]			484
	Code <Cd>	[1..1]			485
{Or	Code <Cd>	[1..1]	CodeSet		485
Or}	Proprietary <Prtry>	[1..1]	±		486
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		486

4.4.3.3.4.7 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following **PendingStatus81Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		110
Or}	Reason <Rsn>	[1..*]			110
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111

4.4.3.3.4.7.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.3.4.7.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			110
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		111

4.4.3.3.4.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following **PendingReason77Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		111
Or}	Proprietary <Prtry>	[1..1]	±		111

4.4.3.3.4.7.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Datatype: "PendingReason32Code" on page 524

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
OTHR	Other	Other. See Narrative.

4.4.3.3.4.7.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.3.4.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 556

4.4.3.3.4.8 ModificationRequested <ModReqd>*Presence:* [1..1]*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.*Impacted by:* C6 "AdditionalReasonInformationRule"**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

4.4.3.3.5 Settled <Sttld>*Presence:* [0..1]*Definition:* Specifies the state or the condition.*Impacted by:* C6 "AdditionalReasonInformationRule"**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

4.4.3.3.6 Proprietary <Prtry>*Presence:* [0..1]*Definition:* Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		469
	ProprietaryReason <PrtryRsn>	[0..*]	±	C6	469

4.4.3.4 Transaction <Tx>

Presence: [1..*]

Definition: Identifies the individual transaction.

Impacted by: [C18 "NoAccountOwnerTransactionIdentificationRule"](#)

Transaction <Tx> contains the following Transaction169 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		118
	StatusAndReason <StsAndRsn>	[0..1]		C25, C34	119
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		121
	MatchingStatus <MtchgSts>	[0..1]	±		121
	SettlementStatus <SttlmSts>	[0..1]	±	C26	122
	InstructionProcessingStatus <InstrPrcgSts>	[0..1]			123
{Or	PendingProcessing <PdgPrcg>	[1..1]			124
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		128
Or	Cancelled <Canc>	[1..1]	±		128
Or	Generated <Gnrtd>	[1..1]			128
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129
Or	Repair <Rpr>	[1..1]	±		129
Or	PendingCancellation <PdgCxl>	[1..1]			129
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	132
	Settled <Sttld>	[0..1]	±	C6	132

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[0..1]	±		132
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		133
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		133
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		133
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		133
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		133
	TradIdentification <TradId>	[0..*]	Text		133
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		133
	PoolIdentification <PoolId>	[0..1]	Text		133
	CommonIdentification <CmonId>	[0..1]	Text		134
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		134
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		134
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		134
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		134
	TransactionDetails <TxDtIs>	[0..1]		C5, C27, C37, C38	134
	TransactionActivity <TxActvty>	[1..1]	±		140
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		140
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		141
	Payment <Pmt>	[1..1]	CodeSet		141
	SettlementParameters <SttlmParams>	[0..1]		C8, C14, C32, C33	141
	HoldIndicator <HldInd>	[0..1]	±		144
	Priority <Prty>	[0..1]	±		144
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		144
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		144
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		145
	BlockTrade <BlckTrad>	[0..1]	±		145
	CCPEligibility <CCPElgbly>	[0..1]	±		146
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		146
	CashClearingSystem <CshClrSys>	[0..1]	±		146
	ExposureType <XpsrTp>	[0..1]	±		146
	FXStandingInstruction <FxStgInstr>	[0..1]	±		147
	MarketClientSide <MktClntSd>	[0..1]	±		147
	NettingEligibility <NetgElgbly>	[0..1]	±		147
	Registration <Regn>	[0..1]	±		147
	RepurchaseType <RpTp>	[0..1]	±		148
	LegalRestrictions <LglRstrctns>	[0..1]	±		148
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		148
	SettlingCapacity <SttlgCpcty>	[0..1]	±		148
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		149
	TaxCapacity <TaxCpcty>	[0..1]	±		149
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		149
	Tracking <Trckg>	[0..1]	±		149
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		150
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		150
	ReturnLeg <RtrLeg>	[0..1]	Indicator		150
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		150
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		151
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		151
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		151
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		151
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	152
	PlaceOfClearing <PlcOfClr>	[0..1]	±		152
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C15, C16, C20	152
	CountryOfIssue <CtryOfIsse>	[0..1]	CodeSet	C9	153

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ConditionalSecuritiesDelivery <CondSciesDlvry>	[0..1]	Indicator		154
	SettlementQuantity <SttlmQty>	[1..1]	±		154
	SettledQuantity <SttldQty>	[0..1]	±		154
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		155
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		155
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	SettledAmount <SttldAmt>	[0..1]	±		156
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		156
	RemainingSettlementAmount <RmngSttlmAmt>	[0..1]	±		156
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		156
	TradeDate <TradDt>	[0..1]	±		157
	IntendedSettlementDate <IntdddSttlmDt>	[1..1]	±		157
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]	±		157
	ValueDate <ValDt>	[0..1]	±		158
	StatusDate <StsDt>	[0..1]	DateTime		158
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		158
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		158
	Linkages <Lnkgs>	[0..*]			158
	ProcessingPosition <PrcgPos>	[0..1]	±	C39	159
	MessageNumber <MsgNb>	[0..1]	±	C35	159
	Reference <Ref>	[1..1]			160
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		161
Or	PoolIdentification <PoolId>	[1..1]	Text		161
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		161

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceOwner <RefOwnr>	[0..1]	±		161
	Priority <Prty>	[0..1]	±		162
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	162
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	163
	ReversalIndicator <RvslInd>	[0..1]	Indicator		164
	MessageOriginator <MsgOrgtr>	[0..1]	±		164
	CreationDateTime <CreDtTm>	[1..1]	DateTime		164
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		164
	SupplementaryData <SplmtryData>	[0..*]	±	C36	164

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

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

4.4.3.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[SystemPartyIdentification8](#)" on [page 432](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		432
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		432

4.4.3.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account where financial instruments are maintained.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

4.4.3.4.3 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and status reason of the transaction.

Impacted by: [C25 "PendingToFailingRule"](#), [C34 "SettlementStatusAndMatchedRule"](#)

StatusAndReason <StsAndRsn> contains the following **StatusAndReason52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		121
	MatchingStatus <MtchgSts>	[0..1]	±		121
	SettlementStatus <SttlmSts>	[0..1]	±	C26	122
	InstructionProcessingStatus <InstrPrdgSts>	[0..1]			123
{Or	PendingProcessing <PdgPrdg>	[1..1]			124
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		128
Or	Cancelled <Canc>	[1..1]	±		128
Or	Generated <Gnrtd>	[1..1]			128
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129
Or	Repair <Rpr>	[1..1]	±		129
Or	PendingCancellation <PdgCxl>	[1..1]			129
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	132
	Settled <Sttld>	[0..1]	±	C6	132
	Proprietary <Prtry>	[0..1]	±		132

Constraints

- **PendingToFailingRule**

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

- **SettlementStatusAndMatchedRule**

If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

4.4.3.4.3.1 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C6	477
Or	Unmatched <Umtchd>	[1..1]			477
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481
Or}	Proprietary <Prtry>	[1..1]	±		481

4.4.3.4.3.2 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C6	477
Or	Unmatched <Umtchd>	[1..1]			477
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481
Or}	Proprietary <Prtry>	[1..1]	±		481

4.4.3.4.3.3 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: C26 "PendingToFailingRule"

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus32Choice" on page 458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			458
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		459
Or}	Reason <Rsn>	[1..*]			459
	Code <Cd>	[1..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		463
Or	Failing <Fng>	[1..1]			463
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		463
Or}	Reason <Rsn>	[1..*]			464
	Code <Cd>	[1..1]			464
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		468
Or}	Proprietary <Prtry>	[1..1]	±		468

Constraints

- **PendingToFailingRule**

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

4.4.3.4.3.4 InstructionProcessingStatus <InstrPrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following
InstructionProcessingStatus63Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]			124
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127
Or	CancellationRequested <CxlReqd>	[1..1]	±	C6	127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		128
Or	Cancelled <Canc>	[1..1]	±		128
Or	Generated <Gnrtd>	[1..1]			128
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129
Or	Repair <Rpr>	[1..1]	±		129
Or	PendingCancellation <PdgCxl>	[1..1]			129
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131
Or}	ModificationRequested <ModReqd>	[1..1]	±	C6	132

4.4.3.4.3.4.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following **PendingProcessingStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		125
Or}	Reason <Rsn>	[1..*]			125
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127

4.4.3.4.3.4.1.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.4.3.4.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			125
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		127

4.4.3.4.3.4.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		126
Or}	Proprietary <Prtry>	[1..1]	±		127

4.4.3.4.3.4.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.*Datatype:* "PendingProcessingReason5Code" on page 0

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.

4.4.3.4.3.4.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.4.3.4.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

4.4.3.4.3.4.2 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

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

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

4.4.3.4.3.4.3 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		481
Or}	Reason <Rsn>	[1..*]	±		482

4.4.3.4.3.4.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus24Choice" on page 471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		471
Or}	Reason <Rsn>	[1..*]			471
	Code <Cd>	[1..1]			471
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		472

4.4.3.4.3.4.5 Generated <Gnrtd>

Presence: [1..1]

Definition: Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

Generated <Gnrtd> contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		129
Or}	Reason <Rsn>	[1..*]	±		129

4.4.3.4.3.4.5.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.4.3.4.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see "GeneratedReason5" on page 475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		475
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		475

4.4.3.4.3.4.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "RepairStatus12Choice" on page 484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		484
Or}	Reason <Rsn>	[1..*]			484
	Code <Cd>	[1..1]			485
{Or	Code <Cd>	[1..1]	CodeSet		485
Or}	Proprietary <Prtry>	[1..1]	±		486
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		486

4.4.3.4.3.4.7 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following **PendingStatus81Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		130
Or}	Reason <Rsn>	[1..*]			130
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131

4.4.3.4.3.4.7.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

4.4.3.4.3.4.7.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			130
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		131

4.4.3.4.3.4.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following **PendingReason77Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		131
Or}	Proprietary <Prtry>	[1..1]	±		131

4.4.3.4.3.4.7.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Datatype: "PendingReason32Code" on page 524

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
OTHR	Other	Other. See Narrative.

4.4.3.4.3.4.7.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.4.3.4.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 556

4.4.3.4.3.4.8 ModificationRequested <ModReqd>*Presence:* [1..1]*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.*Impacted by:* C6 "AdditionalReasonInformationRule"**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- AdditionalReasonInformationRule**

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

4.4.3.4.3.5 Settled <Sttld>*Presence:* [0..1]*Definition:* Specifies the state or the condition.*Impacted by:* C6 "AdditionalReasonInformationRule"**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- AdditionalReasonInformationRule**

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

4.4.3.4.3.6 Proprietary <Prtry>*Presence:* [0..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		469
	ProprietaryReason <PrtryRsn>	[0..*]	±	C6	469

4.4.3.4.4 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.5 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.6 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.7 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.8 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.9 TradeIdentification <TradId>

Presence: [0..*]

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 557

4.4.3.4.10 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIIdentifier" on page 553

4.4.3.4.11 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 557

4.4.3.4.12 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 557

4.4.3.4.13 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.14 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "Max35Text" on page 557

4.4.3.4.15 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: "Max35Text" on page 557

4.4.3.4.16 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 557

4.4.3.4.17 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 557

4.4.3.4.18 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies additional details of the transaction.

Impacted by: C5 "AdditionalDetailsRule", C27 "PostingAmountRule", C37
"TwoLegTransactionOpeningClosing1Rule", C38 "TwoLegTransactionOpeningClosing2Rule"

TransactionDetails <TxDtls> contains the following **TransactionDetails187** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		140
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		140
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		141
	Payment <Pmt>	[1..1]	CodeSet		141
	SettlementParameters <SttlmParams>	[0..1]		C8, C14, C32, C33	141
	HoldIndicator <HldInd>	[0..1]	±		144
	Priority <Prty>	[0..1]	±		144
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		144
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		144
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		145
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		145
	BlockTrade <BlckTrad>	[0..1]	±		145
	CCPEligibility <CCPElgbly>	[0..1]	±		146
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		146
	CashClearingSystem <CshClrSys>	[0..1]	±		146
	ExposureType <XpsrTp>	[0..1]	±		146
	FXStandingInstruction <FxStgInstr>	[0..1]	±		147
	MarketClientSide <MktClntSd>	[0..1]	±		147
	NettingEligibility <NetgElgbly>	[0..1]	±		147
	Registration <Regn>	[0..1]	±		147
	RepurchaseType <RpTp>	[0..1]	±		148
	LegalRestrictions <LglRstrctns>	[0..1]	±		148
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		148
	SettlingCapacity <SttlgCpcty>	[0..1]	±		148
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		149
	TaxCapacity <TaxCpcty>	[0..1]	±		149
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		149
	Tracking <Trckg>	[0..1]	±		149
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		150

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		150
	ReturnLeg <RtrLeg>	[0..1]	Indicator		150
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		150
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		151
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		151
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		151
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		151
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C31	152
	PlaceOfClearing <PlcOfClr>	[0..1]	±		152
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C15, C16, C20	152
	CountryOfIssue <CtryOfIsse>	[0..1]	CodeSet	C9	153
	ConditionalSecuritiesDelivery <CondlSciesDlrvy>	[0..1]	Indicator		154
	SettlementQuantity <SttlmQty>	[1..1]	±		154
	SettledQuantity <SttldQty>	[0..1]	±		154
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		155
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		155
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	155
	SettlementAmount <SttlmAmt>	[1..1]	±		155
	SettledAmount <SttldAmt>	[0..1]	±		156
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		156
	RemainingSettlementAmount <RmngSttlmAmt>	[0..1]	±		156
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		156
	TradeDate <TradDt>	[0..1]	±		157
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		157
	EffectiveSettlementDate <FctvSttlmDt>	[0..1]	±		157
	ValueDate <ValDt>	[0..1]	±		158
	StatusDate <StsDt>	[0..1]	DateTime		158
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		158
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		158
	Linkages <Lnkgs>	[0..*]			158

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C39	159
	MessageNumber <MsgNb>	[0..1]	±	C35	159
	Reference <Ref>	[1..1]			160
{Or	SecuritiesSettlementTransactionIdentification <ScetiesSttlmTxld>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[1..1]	Text		161
Or	PoolIdentification <Poolld>	[1..1]	Text		161
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		161
	ReferenceOwner <RefOwnr>	[0..1]	±		161
	Priority <Prty>	[0..1]	±		162
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	162
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	163
	ReversalIndicator <RvslInd>	[0..1]	Indicator		164
	MessageOriginator <MsgOrgtr>	[0..1]	±		164
	CreationDateTime <CreDtTm>	[1..1]	DateTime		164
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		164
	SupplementaryData <SplmtryData>	[0..*]	±	C36	164

Constraints

- **AdditionalDetailsRule**

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

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two parts transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

4.4.3.4.18.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see "TransactionActivity3Choice" on page 487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		487
Or}	Proprietary <Prtry>	[1..1]	±		487

4.4.3.4.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see "SettlementOrCorporateActionEvent26Choice" on page 382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		382
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	382

4.4.3.4.18.3 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 526

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.

4.4.3.4.18.4 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 502

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).

4.4.3.4.18.5 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: C8 "CashClearingSystemRule", C14 "FXStandingInstructionPresenceRule", C32 "SettlementDetailsRule", C33 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following **SettlementDetails235** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		144
	Priority <Prty>	[0..1]	±		144
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		144
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		144
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		145
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		145
	BlockTrade <BlnkTrad>	[0..1]	±		145
	CCPEligibility <CCPElgbly>	[0..1]	±		146
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		146
	CashClearingSystem <CshClrSys>	[0..1]	±		146
	ExposureType <XpsrTp>	[0..1]	±		146
	FXStandingInstruction <FxStgInstr>	[0..1]	±		147
	MarketClientSide <MktClntSd>	[0..1]	±		147
	NettingEligibility <NetgElgbly>	[0..1]	±		147
	Registration <Regn>	[0..1]	±		147
	RepurchaseType <RpTp>	[0..1]	±		148
	LegalRestrictions <LglRstrctns>	[0..1]	±		148
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		148
	SettlingCapacity <SttlgCpcty>	[0..1]	±		148
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		149
	TaxCapacity <TaxCpcty>	[0..1]	±		149
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		149
	Tracking <Trckg>	[0..1]	±		149
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		150
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		150
	ReturnLeg <RtrLeg>	[0..1]	Indicator		150
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		150
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		151
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		151
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		151

Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

4.4.3.4.18.5.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator6" on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		386
	Reason <Rsn>	[0..*]	±		386

4.4.3.4.18.5.2 Priority <Prty>

Presence: [0..1]

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

Priority <Prty> contains one of the following elements (see "PriorityNumeric4Choice" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		364
Or}	Proprietary <Prtry>	[1..1]	±		365

4.4.3.4.18.5.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	±		379

4.4.3.4.18.5.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition34Choice" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		370
Or}	Proprietary <Prtry>	[1..1]	±		371

4.4.3.4.18.5.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 540

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

4.4.3.4.18.5.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		389
Or}	Proprietary <Prtry>	[1..1]	±		389

4.4.3.4.18.5.7 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "BlockTrade4Choice" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		381
Or}	Proprietary <Prtry>	[1..1]	±		381

4.4.3.4.18.5.8 CCPEligibility <CCPElgbly>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		365
Or}	Proprietary <Prtry>	[1..1]	±		365

4.4.3.4.18.5.9 DeliveryReturnReason <DlvryRtrRsn>*Presence:* [0..1]*Definition:* Specifies the reason of a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "DeliveryReturn3Choice" on page 386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		386
Or}	Proprietary <Prtry>	[1..1]	±		387

4.4.3.4.18.5.10 CashClearingSystem <CshClrSys>*Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		314
Or}	Proprietary <Prtry>	[1..1]	±		314

4.4.3.4.18.5.11 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType25Choice" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		360
Or}	Proprietary <Prtry>	[1..1]	±		361

4.4.3.4.18.5.12 FXStandingInstruction <FxStgInstr>*Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "FXStandingInstruction4Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		374
Or}	Proprietary <Prtry>	[1..1]	±		374

4.4.3.4.18.5.13 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "MarketClientSide6Choice" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		356
Or}	Proprietary <Prtry>	[1..1]	±		356

4.4.3.4.18.5.14 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		366
Or}	Proprietary <Prtry>	[1..1]	±		366

4.4.3.4.18.5.15 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "Registration9Choice" 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]	±		401

4.4.3.4.18.5.16 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		380
Or}	Proprietary <Prtry>	[1..1]	±		381

4.4.3.4.18.5.17 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		368
Or}	Proprietary <Prtry>	[1..1]	±		368

4.4.3.4.18.5.18 SecuritiesRTGS <SctiesRTGS>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		368
Or}	Proprietary <Prtry>	[1..1]	±		369

4.4.3.4.18.5.19 SettlingCapacity <SttlgCpcty>*Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		402
Or}	Proprietary <Prtry>	[1..1]	±		403

4.4.3.4.18.5.20 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		362
Or}	Proprietary <Prtry>	[1..1]	±		362

4.4.3.4.18.5.21 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	±		375

4.4.3.4.18.5.22 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.4.18.5.23 Tracking <Trckg>*Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see ["Tracking4Choice"](#) on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		367
Or}	Proprietary <Prtry>	[1..1]	±		367

4.4.3.4.18.5.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		390

4.4.3.4.18.5.25 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LttrOfGrnt> contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		369
Or}	Proprietary <Prtry>	[1..1]	±		369

4.4.3.4.18.5.26 ReturnLeg <RtrLeg>

Presence: [0..1]

Definition: Specifies whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 553):

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

4.4.3.4.18.5.27 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		384
Or}	Proprietary <Prtry>	[1..1]	±		384

4.4.3.4.18.5.28 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

4.4.3.4.18.5.29 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.4.18.5.30 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

4.4.3.4.18.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	357
	LEI <LEI>	[0..1]	IdentifierSet		358

4.4.3.4.18.7 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).

Impacted by: C31 "[SafekeepingPlaceFormatOrLEIRule](#)"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		453
	LEI <LEI>	[0..1]	IdentifierSet		453

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

4.4.3.4.18.8 PlaceOfClearing <PlcOfClr>

Presence: [0..1]

Definition: Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

PlaceOfClearing <PlcOfClr> contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	315
	LEI <LEI>	[0..1]	IdentifierSet		315

4.4.3.4.18.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C15 "ISINGuideline", C16 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrlId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

4.4.3.4.18.10 CountryOfIssue <CtryOfIss>

Presence: [0..1]

Definition: Primary market or country where a security is issued by the issuer or its agent.

Impacted by: C9 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

4.4.3.4.18.11 ConditionalSecuritiesDelivery <CondiScitiesDlvry>

Presence: [0..1]

Definition: Specifies whether the transaction is under Conditional Securities Delivery (CoSD).

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

4.4.3.4.18.12 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of financial instrument to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

4.4.3.4.18.13 SettledQuantity <SttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument effectively settled and which will be delivered to/received from the account owner's securities account. It may differ from the instructed settlement quantity based on market tolerance level.

SettledQuantity <SttldQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

4.4.3.4.18.14 PreviouslySettledQuantity <PrevsllySttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

4.4.3.4.18.15 RemainingToBeSettledQuantity <RmngToBeSttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

4.4.3.4.18.16 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C19 "NumberRule"*Datatype:* "Max3Number" on page 554**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

4.4.3.4.18.17 SettlementAmount <SttlmAmt>*Presence:* [1..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

4.4.3.4.18.18 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount of money effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

4.4.3.4.18.19 PreviouslySettledAmount <PrevsllySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevsllySttldAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

4.4.3.4.18.20 RemainingSettlementAmount <RmngSttlmAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingSettlementAmount <RmngSttlmAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

4.4.3.4.18.21 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection20" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

4.4.3.4.18.22 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "TradeDate8Choice" on page 317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		318
Or}	DateCode <DtCd>	[1..1]			318
{Or	Code <Cd>	[1..1]	CodeSet		318
Or}	Proprietary <Prtry>	[1..1]	±		318

4.4.3.4.18.23 IntendedSettlementDate <IntnddSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

IntendedSettlementDate <IntnddSttlmDt> contains one of the following elements (see "SettlementDate19Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		322
Or}	DateCode <DtCd>	[1..1]	±		322

4.4.3.4.18.24 EffectiveSettlementDate <FctvSttlmDt>

Presence: [0..1]

Definition: Date and time at which a transaction is completed and cleared, that is a payment is effected and securities are delivered.

EffectiveSettlementDate <FctvSttlmDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

4.4.3.4.18.25 ValueDate <ValDt>*Presence:* [0..1]*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

4.4.3.4.18.26 StatusDate <StsDt>*Presence:* [0..1]*Definition:* Date and time at which the status was assigned.*Datatype:* ["ISODatetime"](#) on page 551**4.4.3.4.18.27 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 551**4.4.3.4.18.28 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 551**4.4.3.4.18.29 Linkages <Lnkgs>***Presence:* [0..*]*Definition:* Link to another transaction that must be processed after, before or at the same time.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C39	159
	MessageNumber <MsgNb>	[0..1]	±	C35	159
	Reference <Ref>	[1..1]			160
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[1..1]	Text		161
Or	PoolIdentification <PoolId>	[1..1]	Text		161
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		161
	ReferenceOwner <RefOwnr>	[0..1]	±		161

4.4.3.4.18.29.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

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

Impacted by: C39 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		388
Or}	Proprietary <Prtry>	[1..1]	±		389

Constraints

- **WithLinkageRule**

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

4.4.3.4.18.29.2 MessageNumber <MsgNb>

Presence: [0..1]

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

Impacted by: C35 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		324
Or	LongNumber <LngNb>	[1..1]	Text		324
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		324

Constraints

- **ShortLongNumberRule**

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

4.4.3.4.18.29.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		160
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		160
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		161
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		161
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		161
Or	PoolIdentification <PoolId>	[1..1]	Text		161
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		161

4.4.3.4.18.29.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.3.7 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

4.4.3.4.18.29.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party responsible for generating the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	413
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		413

4.4.3.4.18.30 Priority <Prty>*Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		364
Or}	Proprietary <Prtry>	[1..1]	±		365

4.4.3.4.18.31 DeliveringSettlementParties <DlvrgSttlmPties>*Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C21 "Party2PresenceRule"](#), [C22 "Party3PresenceRule"](#), [C23 "Party4PresenceRule"](#), [C24 "Party5PresenceRule"](#)**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see ["SettlementParties78"](#) on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints• **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

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

```

• **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

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

```

• **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

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

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

4.4.3.4.18.32 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

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

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

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

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition
 /Party4 is present

Following Must be True
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

4.4.3.4.18.33 ReversalIndicator <RvslInd>

Presence: [0..1]

Definition: Specifies whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 553](#)):

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

4.4.3.4.18.34 MessageOriginator <MsgOrgtr>

Presence: [0..1]

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

MessageOriginator <MsgOrgtr> contains the following elements (see ["SystemPartyIdentification8" on page 432](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		432
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		432

4.4.3.4.18.35 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Specifies the date/time on which the trade was executed.

Datatype: ["ISODatetime" on page 551](#)

4.4.3.4.18.36 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

Datatype: ["Max350Text" on page 557](#)

4.4.3.4.18.37 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C36 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

5 **semt.040.001.01**

SecuritiesAccountPositionResponseV01

5.1 **MessageDefinition Functionality**

SCOPE

The SecuritiesAccountPositionResponse message is sent by a market infrastructure to an instructing party to report the securities positions for the given date period as requested in the query, for all securities across all accounts satisfying the query criteria.

USAGE

The message SecuritiesAccountPositionResponse will provide CSDs and T2S participants with a report corresponding to the SecuritiesAccountPositionQuery returning balances held in the list of specified securities accounts within the specified period satisfying the defined selection criteria. The Securities Account Position Response will provide the following business attributes:

- CSD
- Account owner
- Securities Account Number
- Securities Identifier (e.g. ISIN)
- Date
- The total position
- The blocked position
- The free position

Unless otherwise specified by the sender in the Securities Balance Query, T2S will only return non-zero securities positions in the accounts.

The message may also be used to:

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

Outline

The SecuritiesAccountPositionResponseV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. 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.

B. ReportGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

Central securities depository where the securities accounts are held.

E. Balances

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

F. PartyBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the party.

G. OtherBusinessParties

Other business parties relevant to the transaction.

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesAcctPosRspn>	[1..1]		C13, C14, C34	
	Pagination <Pgntn>	[1..1]	±		172
	ReportGeneralDetails <RptGnlDtls>	[1..1]	±	C30	172
	AccountOwner <AcctOwnr>	[0..1]	±		172
	AccountServicer <AcctSvcr>	[0..1]	±		173
	Balances <Bals>	[0..*]	±	C12	173
	PartyBaseCurrencyTotalAmounts <PtyBaseCcyTtlAmts>	[0..1]		C40	176
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		176
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		176
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		177
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		177
	OtherBusinessParties <OthrBizPties>	[0..1]			177
	Investor <Invstr>	[0..*]	±	C24, C31, C32	177

5.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 ActivityAndBalanceForSubAccount1Rule

If the ActivityIndicator is "true" (Yes), then at least one occurrence of BalanceForSubAccount must be present.

C4 ActivityAndBalanceForSubAccount2Rule

If the ActivityIndicator is "false" (No), then BalanceForSubAccount must be absent.

C5 AdditionalDetailsRule

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

C6 AdditonalDetailsGuideline

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

C7 AggregateBalanceGuideline

If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

C8 AggregateBalanceGuideline

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

C9 AnyBIC

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

C10 AvailableWithNoStatusRule

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

C11 BalanceAtSafekeepingPlaceRule

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C12 BalanceForAccountOrSubAccountRule

BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

C13 BalanceForAccountReportingRule

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes) and ReportGeneralDetails/SubAccountIndicator is FALSE (NO), then Balances/BalanceForAccount must be present and Balances/SubAccountDetails must be absent.

This constraint is defined at the MessageDefinition level.

C14 BalancePresenceRule

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes), then Balances must be present. If ReportGeneralDetails/ActivityIndicator is FALSE (No), then Balances must be absent.

This constraint is defined at the MessageDefinition level.

C15 Country

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

C16 CurrencyAmount

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

Note: The decimal separator is a dot.

C17 DescriptionPresenceRule

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

C18 DescriptionUsageRule

Description must be used alone as the last resort.

C19 EligibleCollateralValueRule

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

C20 EligibleForCollateralPurposesRule

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

C21 EligibleForCollateralPurposesRule

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

C22 FinancialInstrumentAttributesRule

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C23 HoldingAdditionalDetailsRule

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

C24 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C25 ISINGuideline

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

C26 ISINPresenceRule

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

C27 OtherIdentificationPresenceRule

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

C28 PlaceOfListingRule

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

C29 PledgeeTypeAndIdentificationOrLEIRule

PledgeeTypeAndIdentification must be present or LEI must be present.

C30 ReportNumberRule

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.

C31 SafekeepingAccountOrBlockchainAddress1Rule

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

C32 SafekeepingAccountOrBlockchainAddress2Rule

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C34 SubAccountReportingRule

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes) and ReportGeneralDetails/SubAccountIndicator is TRUE (YES), then Balances/SubAccountDetails must be present and Balances/BalanceForAccount must be absent.

This constraint is defined at the MessageDefinition level.

C35 SubBalanceAdditionalDetailsRule

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

C36 SubBalanceAdditionalDetailsRule

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

C37 SubBalanceAdditionalDetailsRule

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

C38 SubSafekeepingReportingRule

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

C39 SupplementaryDataRule

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

C40 TotalEligibleCollateralValueRule

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

C41 ValueRule

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 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 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		363
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		363

5.4.2 ReportGeneralDetails <RptGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C30 "ReportNumberRule"

ReportGeneralDetails <RptGnIDtls> contains the following elements (see "Statement58" on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryReference <QryRef>	[0..1]	Text		383
	ReportIdentification <RptId>	[0..1]	Text		383
	HistoricData <HstrcData>	[1..1]	Indicator		384
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		384
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		384

Constraints

- ReportNumberRule**

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.

5.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

5.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Central securities depository where the securities accounts are held.

AccountServicer <AcctSvcr> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

5.4.5 Balances <Bals>

Presence: [0..*]

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account.

Impacted by: C12 "BalanceForAccountOrSubAccountRule"

Balances <Bals> contains the following elements (see "Balance30" on page 273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		276
	BalanceForAccount <BalForAcct>	[0..*]		C7, C11, C22	276
	BalanceDate <BalDt>	[1..1]	±		278
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	278
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	279
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		281
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		282
	AggregateBalance <AggtBal>	[0..1]	±		282
	AvailableBalance <AvlblBal>	[0..1]	±		282
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		283
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	283
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		283
	PriceDetails <PricDtls>	[0..*]	±	C41	284
	ForeignExchangeDetails <FXDtls>	[0..*]	±		284
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		284
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	285
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	285
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		285
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	286
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	286
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	287
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C12	288
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C38	289
	AccountOwner <AcctOwnr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	291
Or	NameAndAddress <NmAndAdr>	[1..1]	±		291
Or}	Country <Ctry>	[1..1]	CodeSet	C3	292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		292
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		292
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C7, C11, C22	292
	BalanceDate <BalDt>	[1..1]	±		294
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	294
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		297
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		298
	AggregateBalance <AggtBal>	[0..1]	±		298
	AvailableBalance <AvlblBal>	[0..1]	±		298
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		299
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	299
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		299
	PriceDetails <PricDtls>	[0..*]	±	C41	300
	ForeignExchangeDetails <FXDtls>	[0..*]	±		300
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		300
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	301
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	301
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		301
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C10, C35	302
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C21, C37	302
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	303
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		304
	SupplementaryData <SplmtryData>	[0..*]	±	C12	304
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C40	305
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		305
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		306
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		306
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		306

Constraints

- **BalanceForAccountOrSubAccountRule**

BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

5.4.6 PartyBaseCurrencyTotalAmounts <PtyBaseCcyTtlAmts>

Presence: [0..1]

Definition: Total valuation amounts provided in the base currency of the party.

Impacted by: C40 "TotalEligibleCollateralValueRule"

PartyBaseCurrencyTotalAmounts <PtyBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		176
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		176
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		177
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		177

Constraints

- **TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

5.4.6.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

5.4.6.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

Presence: [1..1]

Definition: Total value of positions reported in this statement (a statement may comprise one or more messages).

TotalHoldingsValueOfStatement <TtIHldgsValOfStmt> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

5.4.6.3 TotalBookValueOfStatement <TtIBookValOfStmt>

Presence: [0..1]

Definition: Total book value of positions reported in this statement (a statement may comprise one or more messages).

TotalBookValueOfStatement <TtIBookValOfStmt> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

5.4.6.4 TotalEligibleCollateralValue <TtElgblCollVal>

Presence: [0..1]

Definition: Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

TotalEligibleCollateralValue <TtElgblCollVal> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

5.4.7 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

OtherBusinessParties <OthrBizPties> contains the following **OtherParties46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C24, C31, C32	177

5.4.7.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C24 "IdentificationNationalityOfInvestorRule", C31
"SafekeepingAccountOrBlockChainAddress1Rule", C32
"SafekeepingAccountOrBlockChainAddress2Rule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount197" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		415
	LEI <LEI>	[0..1]	IdentifierSet		415
	AlternateIdentification <AltrId>	[0..1]	±		415
	Nationality <Ntlty>	[0..1]	CodeSet	C3	416
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		416
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		416
	ProcessingIdentification <PrclId>	[0..1]	Text		416
	AdditionalInformation <AddtlInf>	[0..1]	±	C1	416

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

6 **semt.044.001.01**

SecuritiesTransactionPenaltiesReportV01

6.1 **MessageDefinition Functionality**

The SecuritiesTransactionPenaltiesReport V01 message is sent by the Executing/Servicing Party to the instructing party to inform about the cash penalties:

- Newly computed cash penalties. For example, in case of a CSD, the information shall include the cash penalties that are either imposed or credited to all of its participants and the CSD itself; in case of a CSD participant, the information shall include the cash penalties that are either imposed or credited to the CSD participant itself.
- Modified penalties: to inform about the modifications occurred in existing cash penalties since the previous reporting.
- Aggregated amounts of cash penalties: to inform about the aggregated amounts of the cash penalties computed for the business days of a given period, for example the previous month.

Outline

The SecuritiesTransactionPenaltiesReportV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. ReportPagination

Provides details on the page number of the report.

Usage: The pagination of the report is only allowed when agreed between the parties.

B. ReportGeneralDetails

Provides general information on the report.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. AccountOwner

Party that legally owns the account.

E. AccountServicer

Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

F. Penalty

Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

G. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPnltiesRpt>	[1..1]			
	ReportPagination <RptPgntn>	[0..1]	±		186
	ReportGeneralDetails <RptGnlDtls>	[1..1]		C14	186
	ReportIdentification <RptId>	[1..1]	Text		187
	ReportDate <RptDt>	[0..1]	±		187
	ReportPeriod <RptPrd>	[0..1]	±		187
	Frequency <Frqcy>	[0..1]	±		187
	PenaltyListType <PnltyListTp>	[0..1]			188
{Or	Code <Cd>	[1..1]	CodeSet		188
Or}	Proprietary <Prtry>	[1..1]	±		188
	UpdateType <UpdTp>	[0..1]	±		189
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		189
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		189
	AccountOwner <AcctOwnr>	[0..1]	±		189
	AccountServicer <AcctSvcr>	[1..1]	±		190
	Penalty <Pnlty>	[0..*]		C3	190
	Currency <Ccy>	[1..1]	CodeSet	C1	195
	Date <Dt>	[0..1]	±		195
	PartyIdentification <PtyId>	[1..1]			195
	Identification <Id>	[1..1]	±		196
	Type <Tp>	[0..1]			196
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196
	CounterpartyCSD <CtrPtyCSD>	[0..1]	±		197
	CSDDepository <CSDDpstry>	[0..1]	±		197
	AggregatedAmount <AggtdAmt>	[0..1]			197
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	198
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	198
	GlobalNetAmount <GblNetAmt>	[0..1]	±		199

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>	[0..*]			199
	PartyIdentification <PtyId>	[1..1]	±		199
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	200
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	200
	GlobalNetAmount <GblNetAmt>	[0..1]	±		200
	CashAccount <CshAcct>	[0..1]	±		201
	CashSettlementDate <CshSttlmDt>	[0..1]	Date		201
	CashPenaltyIdentification <CshPnltyId>	[0..1]	Text		201
	NumberOfCounterparties <NbOfCtrPties>	[0..1]	Quantity		201
	PenaltyPerCounterparty <PnltyPerCtrPty>	[0..*]			201
	AccountServicer <AcctSvcr>	[0..1]	±		205
	PartyIdentification <PtyId>	[1..1]			205
	Identification <Id>	[1..1]	±		205
	Type <Tp>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		206
Or}	Proprietary <Prtry>	[1..1]	±		206
	AggregatedNetAmount <AggtdNetAmt>	[1..1]	±		206
	PenaltyDetails <PnltyDtls>	[0..*]			207
	Identification <Id>	[1..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrlId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		211
	ReallocationIdentification <RallcnId>	[0..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrlId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212
	Type <Tp>	[1..1]	CodeSet		212
	Insolvency <Inslvncy>	[0..1]	Indicator		212
	Status <Sts>	[0..1]			212
	Status <Sts>	[1..1]			213
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213
	Reason <Rsn>	[0..*]			214

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215
	ComputedAmount <CmptdAmt>	[1..1]	±		216
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		216
	NumberOfDays <NbOfDays>	[0..1]	Quantity		216
	CalculationData <ClctnData>	[0..*]			216
	Date <Dt>	[1..1]	Date		218
	MissingReferenceData <MssngRefData>	[0..1]	Indicator		218
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[1..1]			218
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlties>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdt>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SctiesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DiscountRate <DscntRate>	[0..1]			225
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225
	ForeignExchangeData <FXData>	[0..*]			226
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227
	QuotationDate <QtnDt>	[0..1]	±		227
	SubAmountPenaltyBreakdown <SubAmtPnltyBrkwn>	[0..*]			227
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228
	RelatedTransaction <RltdTx>	[0..1]			228
	Reference <Ref>	[1..1]	±	C12	230
	ReferenceOwner <RefOwnr>	[0..1]	±		230
	TransactionDetails <TxDtls>	[0..1]			231
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFIng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchlddTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243
	NetMovementDetails <NetMvmntDtls>	[0..1]			243
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <ScitiesShrtfll>	[0..1]	±		244
	ShortfallValuation <ShrtfllValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245
	SupplementaryData <SplmtryData>	[0..*]	±	C15	245

6.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 CounterpartyCSDPresenceRule

Either the CounterpartyCSD or PenaltyPerCounterparty/AccountServicer is informed but not both.

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 DescriptionPresenceRule

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

C7 DescriptionUsageRule

Description must be used alone as the last resort.

C8 EventTypeRule

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

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

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

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

C9 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 NoAccountOwnerTransactionIdentificationRule

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

C13 OtherIdentificationPresenceRule

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

C14 ReportDatePeriodPresenceRule

At least on occurrence of ReportDate or ReportPeriod must be present.

C15 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReportPagination <RptPgntn>

Presence: [0..1]

Definition: Provides details on the page number of the report.

Usage: The pagination of the report is only allowed when agreed between the parties.

ReportPagination <RptPgntn> contains the following elements (see "Pagination1" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		363
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		363

6.4.2 ReportGeneralDetails <RptGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C14 "ReportDatePeriodPresenceRule"

ReportGeneralDetails <RptGnIDtls> contains the following **PenaltyReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		187
	ReportDate <RptDt>	[0..1]	±		187
	ReportPeriod <RptPrd>	[0..1]	±		187
	Frequency <Frqcy>	[0..1]	±		187
	PenaltyListType <PnltyListTp>	[0..1]			188
{Or	Code <Cd>	[1..1]	CodeSet		188
Or}	Proprietary <Prtry>	[1..1]	±		188
	UpdateType <UpdTp>	[0..1]	±		189
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		189

Constraints

- **ReportDatePeriodPresenceRule**

At least on occurrence of ReportDate or ReportPeriod must be present.

Following Must be True

/ReportDate Must be present

Or /ReportPeriod Must be present

6.4.2.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Reference common to all pages of a report.

Datatype: "Max35Text" on page 557

6.4.2.2 ReportDate <RptDt>

Presence: [0..1]

Definition: Date of the report.

ReportDate <RptDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.2.3 ReportPeriod <RptPrd>

Presence: [0..1]

Definition: Period for the report.

ReportPeriod <RptPrd> contains one of the following elements (see "DatePeriod1Choice" on page 315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		316
Or	DateMonth <DtMnth>	[1..1]	YearMonth		316
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		316

6.4.2.4 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency22Choice" on page 345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		345
Or}	Proprietary <Prtry>	[1..1]	±		345

6.4.2.5 PenaltyListType <PnltyListTp>

Presence: [0..1]

Definition: Specifies whether the penalty list reported contains new computed penalties or updated/removed penalties.

PenaltyListType <PnltyListTp> contains one of the following **PenaltyListType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		188
Or}	Proprietary <Prtry>	[1..1]	±		188

6.4.2.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the penalty list reported, in a coded format.

Datatype: "PenaltyListType1Code" on page 517

CodeName	Name	Definition
CURR	Current	To report the new penalties and the modified penalties in one single message /report.
FWAM	ForwardAmend	To report a penalty list that has been amended (that is the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List).
FWIS	ForwardInitialSubmission	To report a daily penalty list created for the first time (that is the penalty list contains only newly computed penalties)

6.4.2.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the penalty list reported, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

6.4.2.6 UpdateType <UpdTp>

Presence: [0..1]

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

UpdateType <UpdTp> contains one of the following elements (see "[UpdateType15Choice](#)" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		401
Or}	Proprietary <Prtry>	[1..1]	±		401

6.4.2.7 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

6.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

6.4.4 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.5 AccountServicer <AcctSvcr>

Presence: [1..1]

Definition: Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6 Penalty <Pnlty>

Presence: [0..*]

Definition: Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

Impacted by: [C3 "CounterpartyCSDPresenceRule"](#)

Penalty <Pnlty> contains the following **Penalty4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency <Ccy>	[1..1]	CodeSet	C1	195
	Date <Dt>	[0..1]	±		195
	PartyIdentification <PtyId>	[1..1]			195
	Identification <Id>	[1..1]	±		196
	Type <Tp>	[0..1]			196
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196
	CounterpartyCSD <CtrPtyCSD>	[0..1]	±		197
	CSDDepository <CSDDpstry>	[0..1]	±		197
	AggregatedAmount <AggtdAmt>	[0..1]			197
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	198
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	198
	GlobalNetAmount <GblNetAmt>	[0..1]	±		199
	CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>	[0..*]			199
	PartyIdentification <PtyId>	[1..1]	±		199
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	200
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	200
	GlobalNetAmount <GblNetAmt>	[0..1]	±		200
	CashAccount <CshAcct>	[0..1]	±		201
	CashSettlementDate <CshSttlmDt>	[0..1]	Date		201
	CashPenaltyIdentification <CshPnltyId>	[0..1]	Text		201
	NumberOfCounterparties <NbOfCtrPties>	[0..1]	Quantity		201
	PenaltyPerCounterparty <PnltyPerCtrPty>	[0..*]			201
	AccountServicer <AcctSvcr>	[0..1]	±		205
	PartyIdentification <PtyId>	[1..1]			205
	Identification <Id>	[1..1]	±		205
	Type <Tp>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		206
Or}	Proprietary <Prtry>	[1..1]	±		206
	AggregatedNetAmount <AggtdNetAmt>	[1..1]	±		206

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PenaltyDetails <PnltyDtls>	[0..*]			207
	Identification <Id>	[1..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrld>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		211
	ReallocationIdentification <Rallcnld>	[0..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrld>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212
	Type <Tp>	[1..1]	CodeSet		212
	Insolvency <Inslvncy>	[0..1]	Indicator		212
	Status <Sts>	[0..1]			212
	Status <Sts>	[1..1]			213
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213
	Reason <Rsn>	[0..*]			214
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215
	ComputedAmount <CmptdAmt>	[1..1]	±		216
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		216
	NumberOfDays <NbOfDays>	[0..1]	Quantity		216
	CalculationData <ClctnData>	[0..*]			216
	Date <Dt>	[1..1]	Date		218
	MissingReferenceData <MssngRefData>	[0..1]	Indicator		218
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[1..1]			218
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlties>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdt>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SciesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225
	DiscountRate <DscntRate>	[0..1]			225
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225
	ForeignExchangeData <FXData>	[0..*]			226
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227
	QuotationDate <QtnDt>	[0..1]	±		227
	SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn>	[0..*]			227
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228
	RelatedTransaction <RltdTx>	[0..1]			228
	Reference <Ref>	[1..1]	±	C12	230
	ReferenceOwner <RefOwnr>	[0..1]	±		230
	TransactionDetails <TxDtls>	[0..1]			231
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchlddTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243
	NetMovementDetails <NetMvmntDtls>	[0..1]			243
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <SctiesShrtfl>	[0..1]	±		244
	ShortfallValuation <ShrtflValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245

Constraints

- **CounterpartyCSDPresenceRule**

Either the CounterpartyCSD or PenaltyPerCounterparty/AccountServicer is informed but not both.

Following Must be True

/CounterpartyCSD Must be absent

Or /PenaltyPerCounterparty[*]/AccountServicer Must be absent

6.4.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Currency of the penalties reported.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

6.4.6.2 Date <Dt>

Presence: [0..1]

Definition: Date where the penalties reported in this block were initially computed.

.

Date <Dt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.6.3 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Unique identification of the party within the system.

PartyIdentification <PtyId> contains the following **PenaltyPartyIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		196
	Type <Tp>	[0..1]			196
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196

6.4.6.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.3.2 Type <Tp>

Presence: [0..1]

Definition: Type of the party.

Type <Tp> contains one of the following **PenaltyPartyType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		196
Or}	Proprietary <Prtry>	[1..1]	±		196

6.4.6.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Penalty party type, in a coded form.

Datatype: "[ExternalPenaltyPartyType1Code](#)" on page 506

6.4.6.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Penalty party type, in a proprietary form.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemaName <SchmeNm>	[0..1]	Text		353

6.4.6.4 CounterpartyCSD <CtrPtyCSD>

Presence: [0..1]

Definition: Unique and unambiguous identification of the party for which the aggregated amounts are referred to.

CounterpartyCSD <CtrPtyCSD> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.5 CSDDepository <CSDDpstry>

Presence: [0..1]

Definition: Depository/intermediary that is used by an ICSD to access a specific counterparty's CSD, that is the party that services the account.

CSDDepository <CSDDpstry> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.6 AggregatedAmount <AggtdAmt>

Presence: [0..1]

Definition: Aggregated penalty amount.

AggregatedAmount <AggtdAmt> contains the following **AggregatedPenaltyAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	198
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	198
	GlobalNetAmount <GblNetAmt>	[0..1]	±		199
	CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>	[0..*]			199
	PartyIdentification <PtyId>	[1..1]	±		199
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	200
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	200
	GlobalNetAmount <GblNetAmt>	[0..1]	±		200

6.4.6.6.1 AggregatedDebitAmount <AggtdDbtAmt>

Presence: [0..1]

Definition: Sum of all debit amounts.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.6.2 AggregatedCreditAmount <AggtdCdtAmt>

Presence: [0..1]

Definition: Sum of all credit amounts.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.6.3 GlobalNetAmount <GblNetAmt>

Presence: [0..1]

Definition: Net of all amounts.

GlobalNetAmount <GblNetAmt> contains the following elements (see "[AmountAndDirection5](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.6.4 CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>

Presence: [0..*]

Definition: Aggregated amounts provided per CSD of the counterparty.

CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt> contains the following **AggregatedPenaltyAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		199
	AggregatedDebitAmount <AggtdDbtAmt>	[0..1]	Amount	C1, C5	200
	AggregatedCreditAmount <AggtdCdtAmt>	[0..1]	Amount	C1, C5	200
	GlobalNetAmount <GblNetAmt>	[0..1]	±		200

6.4.6.6.4.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the party for which the aggregated amounts are referred to.

PartyIdentification <PtyId> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.6.4.2 AggregatedDebitAmount <AggtdDbtAmt>*Presence:* [0..1]*Definition:* Sum of the debit amounts for the party.*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 489**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.6.4.3 AggregatedCreditAmount <AggtdCdtAmt>*Presence:* [0..1]*Definition:* Sum of the credit amounts for the party.*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 489**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.6.4.4 GlobalNetAmount <GblNetAmt>*Presence:* [0..1]*Definition:* Net of all amounts for this CSD.

GlobalNetAmount <GblNetAmt> contains the following elements (see "AmountAndDirection5" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.7 CashAccount <CshAcct>*Presence:* [0..1]*Definition:* Account account to be debited/credited for the settlement of the penalty.**CashAccount <CshAcct>** contains one of the following elements (see "[AccountIdentification4Choice](#)" on page 249 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	250
Or}	Other <Othr>	[1..1]	±		250

6.4.6.8 CashSettlementDate <CshSttlmDt>*Presence:* [0..1]*Definition:* Date on which the payment of the penalty is due.*Datatype:* "[ISODate](#)" on page 550**6.4.6.9 CashPenaltyIdentification <CshPnltyId>***Presence:* [0..1]*Definition:* Reference of the penalty payment.*Datatype:* "[Max35Text](#)" on page 557**6.4.6.10 NumberOfCounterparties <NbOfCtrPties>***Presence:* [0..1]*Definition:* Number of counterparties involved in the penalty.*Datatype:* "[Number](#)" on page 554**6.4.6.11 PenaltyPerCounterparty <PnltyPerCtrPty>***Presence:* [0..*]*Definition:* Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

PenaltyPerCounterparty <PnltyPerCtrPty> contains the following **PenaltyPerCounterparty4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicer <AcctSvcr>	[0..1]	±		205
	PartyIdentification <PtyId>	[1..1]			205
	Identification <Id>	[1..1]	±		205
	Type <Tp>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		206
Or}	Proprietary <Prtry>	[1..1]	±		206
	AggregatedNetAmount <AggtdNetAmt>	[1..1]	±		206
	PenaltyDetails <PnltyDtls>	[0..*]			207
	Identification <Id>	[1..1]			211
	MarketInfrastructureIdentification <MktlnfrstrctrlId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		211
	ReallocationIdentification <Rallcnld>	[0..1]			211
	MarketInfrastructureIdentification <MktlnfrstrctrlId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212
	Type <Tp>	[1..1]	CodeSet		212
	Insolvency <Inslvncy>	[0..1]	Indicator		212
	Status <Sts>	[0..1]			212
	Status <Sts>	[1..1]			213
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213
	Reason <Rsn>	[0..*]			214
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215
	ComputedAmount <CmptdAmt>	[1..1]	±		216
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		216
	NumberOfDays <NbOfDays>	[0..1]	Quantity		216
	CalculationData <ClctnData>	[0..*]			216
	Date <Dt>	[1..1]	Date		218

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MissingReferenceData <MssngRefData>	[0..1]	Indicator		218
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[1..1]			218
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlties>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdt>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SctiesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225
	DiscountRate <DscntRate>	[0..1]			225
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225
	ForeignExchangeData <FXData>	[0..*]			226
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227
	QuotationDate <QtnDt>	[0..1]	±		227
	SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn>	[0..*]			227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228
	RelatedTransaction <RltdTx>	[0..1]			228
	Reference <Ref>	[1..1]	±	C12	230
	ReferenceOwner <RefOwnr>	[0..1]	±		230
	TransactionDetails <TxDtls>	[0..1]			231
	SettlementTransactionOrCorporateActionEventTy pe <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchlddTm>	[1..1]	DateTime		243

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243
	NetMovementDetails <NetMvmntDtls>	[0..1]			243
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <SctiesShrtfl>	[0..1]	±		244
	ShortfallValuation <ShrtflValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245

6.4.6.11.1 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains the following elements (see ["PartyIdentification136"](#) on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.11.2 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Unique identification of the party within the system.

PartyIdentification <PtyId> contains the following **PenaltyPartyIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		205
	Type <Tp>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		206
Or}	Proprietary <Prtry>	[1..1]	±		206

6.4.6.11.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.11.2.2 Type <Tp>

Presence: [0..1]

Definition: Type of the party.

Type <Tp> contains one of the following **PenaltyPartyType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		206
Or}	Proprietary <Prtry>	[1..1]	±		206

6.4.6.11.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Penalty party type, in a coded form.

Datatype: "[ExternalPenaltyPartyType1Code](#)" on page 506

6.4.6.11.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Penalty party type, in a proprietary form.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

6.4.6.11.3 AggregatedNetAmount <AggtdNetAmt>

Presence: [1..1]

Definition: Bilateral net amount per party and counterparty.

AggregatedNetAmount <AggtdNetAmt> contains the following elements (see "AmountAndDirection5" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.11.4 PenaltyDetails <PnltyDtls>

Presence: [0..*]

Definition: Further details on the penalty.

PenaltyDetails <PnltyDtls> contains the following **PenaltyRecord4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		211
	ReallocationIdentification <RallcnId>	[0..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212
	Type <Tp>	[1..1]	CodeSet		212
	Insolvency <Inslvncy>	[0..1]	Indicator		212
	Status <Sts>	[0..1]			212
	Status <Sts>	[1..1]			213
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213
	Reason <Rsn>	[0..*]			214
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215
	ComputedAmount <CmptdAmt>	[1..1]	±		216
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		216
	NumberOfDays <NbOfDays>	[0..1]	Quantity		216
	CalculationData <ClctnData>	[0..*]			216
	Date <Dt>	[1..1]	Date		218
	MissingReferenceData <MssngRefData>	[0..1]	Indicator		218
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[1..1]			218
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlties>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdy>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SctiesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225
	DiscountRate <DscntRate>	[0..1]			225
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225
	ForeignExchangeData <FXData>	[0..*]			226
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227
	QuotationDate <QtnDt>	[0..1]	±		227
	SubAmountPenaltyBreakdown <SubAmtPnltyBrkdown>	[0..*]			227
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228
	RelatedTransaction <RltdTx>	[0..1]			228
	Reference <Ref>	[1..1]	±	C12	230
	ReferenceOwner <RefOwnr>	[0..1]	±		230
	TransactionDetails <TxDtls>	[0..1]			231
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchdldTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243
	NetMovementDetails <NetMvmntDtls>	[0..1]			243
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <SciesShrtfll>	[0..1]	±		244
	ShortfallValuation <ShrtfllValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245

6.4.6.11.4.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification as assigned to the penalty by the market infrastructure.**Identification <Id>** contains the following **PenaltyIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketInfrastructureIdentification <MktInfrstrctrId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		211
	ReallocationIdentification <RallcnId>	[0..1]			211
	MarketInfrastructureIdentification <MktInfrstrctrId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212

6.4.6.11.4.1.1 MarketInfrastructureIdentification <MktInfrstrctrId>*Presence:* [1..1]*Definition:* Identification as assigned by the market infrastructure to the penalty and that is common for both the failing and the non-failing participant.*Datatype:* "Max35Text" on page 557**6.4.6.11.4.1.2 Identification <Id>***Presence:* [0..1]*Definition:* Identification as assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (that is either for the failing participant or for the non failing participant).*Datatype:* "Max35Text" on page 557**6.4.6.11.4.1.3 ReallocationIdentification <RallcnId>***Presence:* [0..1]*Definition:* Identification as assigned to the penalty by the market infrastructure following a reallocation.**ReallocationIdentification <RallcnId>** contains the following **PenaltyIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketInfrastructureIdentification <MktInfrstrctrId>	[1..1]	Text		211
	Identification <Id>	[0..1]	Text		212

6.4.6.11.4.1.3.1 MarketInfrastructureIdentification <MktInfrstrctrId>*Presence:* [1..1]

Definition: Identification as assigned by the market infrastructure to the penalty and that is common for both the failing and the non-failing participant.

Datatype: "Max35Text" on page 557

6.4.6.11.4.1.3.2 Identification <Id>

Presence: [0..1]

Definition: Identification as assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (that is either for the failing participant or for the non failing participant).

Datatype: "Max35Text" on page 557

6.4.6.11.4.2 Type <Tp>

Presence: [1..1]

Definition: Type of the penalty.

Datatype: "PenaltyType1Code" on page 519

CodeName	Name	Definition
LMFP	LateMatchingFailedPenalty	Applies from the intended settlement date until the matching date. The penalty is charged to the participant who was last to enter or modify the relevant settlement instruction (for example, "accepted timestamp" is later than the one of the counterparty's instruction) for the periods between the intended settlement date and the day of matching of the instruction.
SEFP	SettlementFailedPenalty	Penalties apply to instructions that fail to settle on the intended settlement date. A settlement instruction that "fails to settle on that business day" must be understood as a settlement instruction that is not cancelled and remaining to be settled, fully or partially, by the time of the end of processing of the relevant cut-off.

6.4.6.11.4.3 Insolvency <Insolvency>

Presence: [0..1]

Definition: Party can no longer meet its financial obligations.

Usage: When indicator is not provided, the Insolvency is not relevant.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

6.4.6.11.4.4 Status <Sts>

Presence: [0..1]

Definition: Status of a penalty.

Status <Sts> contains the following **PenaltyStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[1..1]			213
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213
	Reason <Rsn>	[0..*]			214
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215

6.4.6.11.4.4.1 Status <Sts>

Presence: [1..1]

Definition: Status of a penalty.

Status <Sts> contains one of the following **PenaltyStatus2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		213
Or}	Proprietary <Prtry>	[1..1]	±		213

6.4.6.11.4.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Penalty status, , in a coded form.

Datatype: "PenaltyStatus2Code" on page 518

CodeName	Name	Definition
ACTV	Active	Penalty is active for the party.
NCOM	NotComputed	Penalty could not be computed.
REMO	Removed	Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD.

6.4.6.11.4.4.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Penalty status, in a proprietary form.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

6.4.6.11.4.4.2 Reason <Rsn>

Presence: [0..*]

Definition: Reason for the penalty status.

Reason <Rsn> contains the following **PenaltyStatusReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[1..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215
	AdditionalStatusReason <AddtlStsRsn>	[0..1]	Text		215

6.4.6.11.4.4.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Provides the reason for the penalty status.

Reason <Rsn> contains one of the following **PenaltyStatusReason2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		214
Or}	Proprietary <Prtry>	[1..1]	±		215

6.4.6.11.4.4.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Penalty status reason, in a coded form.

Datatype: "PenaltyStatusReason2Code" on page 518

CodeName	Name	Definition
UPDT	Updated	Penalty has been updated.
SUSP	TradingSuspended	Penalty was removed because of ISIN suspension from trading.
TECH	TechnicalImpossibilities	Penalty was removed because there were technical impossibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure

CodeName	Name	Definition
		components, a cyber-attack, network problems.
SWIC	Switched	Penalty has been switched between the failing and non-failing party.
SESU	SettlementSuspended	Penalty was removed because of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements.
SEMP	SettlementOnMultiplePlatforms	Settlement on multiple platforms where one of the platforms is closed for settlement (either cash or securities).
RALO	Reallocated	Re-allocation of a late matching fail penalty from the instructing party to the delivering/receiving party.
OTHR	Other	See narrative.
NEWP	NewPenalty	Penalty is new.
INTS	InternalisedSettlement	Penalty is not computed because the settlement has been internalised.
INSO	Insolvency	Penalty was removed because insolvency proceedings are opened against the failing participant.
CORP	CorporateAction	Specifies that due to a specific corporate action, the security does no longer exists.
NOSU	NotSubject	Penalty is not computed or removed because the security is not subject to penalties.

6.4.6.11.4.4.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Penalty status reason, in a proprietary form.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

6.4.6.11.4.4.2.2 AdditionalStatusReason <AddtlStsRsn>

Presence: [0..1]

Definition: Further details on the penalty status reason.

Datatype: "[Max210Text](#)" on page 556

6.4.6.11.4.5 ComputedAmount <CmptdAmt>*Presence:* [1..1]*Definition:* Amount computed for this penalty.**ComputedAmount <CmptdAmt>** contains the following elements (see "[AmountAndDirection5](#)" on [page 250](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.11.4.6 CalculationMethod <ClctnMtd>*Presence:* [0..1]*Definition:* Provides the calculation rule used to compute the penalty.*Datatype:* "[PenaltyCalculationMethod1Code](#)" on [page 517](#)

CodeName	Name	Definition
BOTH	Both	Sum of the penalty based on the quantity of securities failed to be delivered and penalty rate of the securities and the penalty based on the amount of cash failed to be delivered and the discount rate of the currency.
CASH	Cash	Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.
MIXE	Mixed	Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency.
SECU	Securities	Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities.

6.4.6.11.4.7 NumberOfDays <NbOfDays>*Presence:* [0..1]*Definition:* Number of business days from/to the intended settlement date.*Datatype:* "[Number](#)" on [page 554](#)**6.4.6.11.4.8 CalculationData <ClctnData>***Presence:* [0..*]*Definition:* Further details for the calculation of the penalty.

CalculationData <ClctnData> contains the following **PenaltyCalculationRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		218
	MissingReferenceData <MssngRefData>	[0..1]	Indicator		218
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[1..1]			218
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlty>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdy>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SciesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225
	DiscountRate <DscntRate>	[0..1]			225
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225
	ForeignExchangeData <FXData>	[0..*]			226
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuotationDate <QtnDt>	[0..1]	±		227
	SubAmountPenaltyBreakdown <SubAmtPnltyBrkdown>	[0..*]			227
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228

6.4.6.11.4.8.1 Date <Dt>*Presence:* [1..1]*Definition:* Date for which the penalty applies.*Datatype:* "ISODate" on page 550**6.4.6.11.4.8.2 MissingReferenceData <MssngRefData>***Presence:* [0..1]*Definition:* Information provided for penalties where there is missing reference data on this business day.*Usage:* When not present, there are no missing reference data.*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 553):

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

6.4.6.11.4.8.3 FinancialInstrumentAttributes <FinInstrmAttrbts>*Presence:* [1..1]*Definition:* Further details on the financial instrument reported.

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following
PenaltyFinancialInstrumentIdentification1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±	C6, C7, C10, C11, C13	219
	SubjectToPenalties <SbjtToPnlties>	[0..1]	Indicator		220
	ClassificationType <ClssfctnTp>	[0..1]	±		221
	Liquidity <Lqdt>	[0..1]	Indicator		221
	PriceData <PricData>	[0..1]			221
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223
	ForeignExchangeData <FXData>	[0..*]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224
	SecuritiesPenaltyRateData <SctiesPnltyRateData>	[0..1]			224
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225

6.4.6.11.4.8.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the financial instrument.

Impacted by: C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

Identification <Id> contains the following elements (see "SecurityIdentification19" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <Othrid>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

6.4.6.11.4.8.3.2 SubjectToPenalties <SbjtToPnlities>

Presence: [0..1]

Definition: Indicates if the financial instrument is subject to penalties on this business day.

Usage: If not provided it means that the security is subject to penalties on this business day.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 553):

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

6.4.6.11.4.8.3.3 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType1Choice" on page 366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		366
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		366

6.4.6.11.4.8.3.4 Liquidity <Lqdy>

Presence: [0..1]

Definition: Specifies whether the security is liquid or illiquid.

Usage: When indicator in not provided, the liquidity is not relevant.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 553):

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

6.4.6.11.4.8.3.5 PriceData <PricData>

Presence: [0..1]

Definition: Further details on the price of the financial instrument.

PriceData <PricData> contains the following **PricInformation25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]			221
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222
	SourceOfPrice <SrcOfPric>	[0..1]	±		222
	QuotationDate <QtnDt>	[0..1]	±		223

6.4.6.11.4.8.3.5.1 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following **PriceRateOrAmount4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		222
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	222

6.4.6.11.4.8.3.5.1.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 555

6.4.6.11.4.8.3.5.1.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.11.4.8.3.5.2 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see "[MarketIdentification89](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		354
	Type <Tp>	[1..1]			355
{Or	Code <Cd>	[1..1]	CodeSet		355
Or}	Proprietary <Prtry>	[1..1]	±		355

6.4.6.11.4.8.3.5.3 QuotationDate <QtnDt>*Presence:* [0..1]*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.**QuotationDate <QtnDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.6.11.4.8.3.6 ForeignExchangeData <FXData>*Presence:* [0..*]*Definition:* Further details on the foreign exchange rate.**ForeignExchangeData <FXData>** contains the following **ForeignExchangeRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	QuotationDate <QtnDt>	[0..1]	±		224

6.4.6.11.4.8.3.6.1 ExchangeRate <XchgRate>*Presence:* [1..1]*Definition:* Value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).*Datatype:* ["BaseOneRate"](#) on page 554**6.4.6.11.4.8.3.6.2 UnitCurrency <UnitCcy>***Presence:* [0..1]*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.*Impacted by:* [C1 "ActiveCurrency"](#)*Datatype:* ["ActiveCurrencyCode"](#) on page 492**Constraints**

- **ActiveCurrency**

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

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

6.4.6.11.4.8.3.6.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

6.4.6.11.4.8.3.6.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

QuotationDate <QtnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.6.11.4.8.3.7 SecuritiesPenaltyRateData <SctiesPnltyRateData>

Presence: [0..1]

Definition: Penalty rate data provided if the securities is subject to penalties and the calculation method code is securities or both.

SecuritiesPenaltyRateData <SctiesPnltyRateData> contains the following **PenaltyRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketIdentification <MktId>	[0..1]	±		224
	SMEGrowthMarket <SMEGrwthMkt>	[0..1]	Indicator		225
	Rate <Rate>	[1..1]	Rate		225

6.4.6.11.4.8.3.7.1 MarketIdentification <MktId>

Presence: [0..1]

Definition: Place of trade of the related transaction.

MarketIdentification <MktId> contains one of the following elements (see "MarketIdentification1Choice" on page 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		356
Or}	Description <Desc>	[1..1]	Text		356

6.4.6.11.4.8.3.7.2 SMEGrowthMarket <SMEGrwthMkt>

Presence: [0..1]

Definition: Binary classification whether the security was traded in a SME Growth Market or not.

Usage: If not provided, the indicator is not relevant for the calculation of the penalty.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 553):

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

6.4.6.11.4.8.3.7.3 Rate <Rate>

Presence: [1..1]

Definition: Penalty rate applicable for the asset type.

Datatype: "PercentageRate" on page 555

6.4.6.11.4.8.4 DiscountRate <DscntRate>

Presence: [0..1]

Definition: Discount rate for the currency of the penalty, provided if the Security is subject to penalties and if the calculation method code is cash, mixed or both.

DiscountRate <DscntRate> contains one of the following **PriceRateOrAmount4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		225
Or}	Amount <Amt>	[1..1]	Amount	C1, C5	225

6.4.6.11.4.8.4.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 555

6.4.6.11.4.8.4.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.11.4.8.5 ForeignExchangeData <FXData>

Presence: [0..*]

Definition: Further details on the foreign exchange rate.

ForeignExchangeData <FXData> contains the following **ForeignExchangeRate3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		226
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	226
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	227
	QuotationDate <QtnDt>	[0..1]	±		227

6.4.6.11.4.8.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 554

6.4.6.11.4.8.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

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

6.4.6.11.4.8.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

6.4.6.11.4.8.5.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

QuotationDate <QtnDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.6.11.4.8.6 SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn>

Presence: [0..*]

Definition: Breakdown into sub-amounts that compose the penalty total amount.

SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn> contains the following **PenaltyAmountBreakdown1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	227
	Type <Tp>	[0..1]	CodeSet		228

6.4.6.11.4.8.6.1 Amount <Amt>

Presence: [1..1]

Definition: Penalty amount defined per amount type.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.6.11.4.8.6.2 Type <Tp>

Presence: [0..1]

Definition: Amount type for the penalty breakdown.

Datatype: "PenaltyAmountType1Code" on page 517

CodeName	Name	Definition
CASH	Cash	Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.
SECU	Securities	Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities.

6.4.6.11.4.9 RelatedTransaction <RltdTx>

Presence: [0..1]

Definition: Transaction for which the penalties apply.

RelatedTransaction <RltdTx> contains the following **PenaltyTransaction3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±	C12	230
	ReferenceOwner <RefOwnr>	[0..1]	±		230
	TransactionDetails <TxDtls>	[0..1]			231
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtdhdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchlddTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EndTime <EndTm>	[0..1]	DateTime		243
	NetMovementDetails <NetMvmntDtls>	[0..1]			243
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <SctiesShrtfll>	[0..1]	±		244
	ShortfallValuation <ShrtfllValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245

6.4.6.11.4.9.1 Reference <Ref>

Presence: [1..1]

Definition: Reference of the transaction for which penalties are provided.

Impacted by: C12 "NoAccountOwnerTransactionIdentificationRule"

Reference <Ref> contains the following elements (see "TransactionIdentifications55" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		347
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		347
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		348
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		348
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		348
	CommonIdentification <CmonId>	[0..1]	Text		348
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		348
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		348
	RelatedTransactionIdentification <RltdTxId>	[0..1]	Text		349

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

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

6.4.6.11.4.9.2 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains the following elements (see "PartyIdentification136" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

6.4.6.11.4.9.3 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Further details on the transaction for which the penalties apply.

TransactionDetails <TxDtIs> contains the following **PenaltyTransactionRecord2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[1..1]	±		232
	SettlementDate <SttlmDt>	[1..1]	±		233
	CorporateActionRelatedDate <CorpActnRltdDt>	[0..1]	±		233
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		233
	AccountOwner <AcctOwnr>	[0..1]	±		233
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		234
	Payment <Pmt>	[1..1]	CodeSet		234
	PostingQuantity <PstngQty>	[1..1]	±		234
	CashAccount <CshAcct>	[0..1]	±		235
	CashAccountOwner <CshAcctOwnr>	[0..1]	±		235
	PostingAmount <PstngAmt>	[0..1]	±		236
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		237
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		237
	SettlementStatusFailing <SttlmStsFng>	[0..1]			237
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242
	BusinessDayEvent <BizDayEvt>	[0..1]			242
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchlddTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243

6.4.6.11.4.9.3.1 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [1..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttImTxOrCorpActnEvtTp> contains one of the following elements (see "[SettlementOrCorporateActionEvent27Choice](#)" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		379
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	379

6.4.6.11.4.9.3.2 SettlementDate <SttImDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttImDt> contains one of the following elements (see "[SettlementDate17Choice](#)" on page 319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		319
Or}	DateCode <DtCd>	[1..1]	±		320

6.4.6.11.4.9.3.3 CorporateActionRelatedDate <CorpActnRltdDt>

Presence: [0..1]

Definition: Date related to a corporate action event.

CorporateActionRelatedDate <CorpActnRltdDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

6.4.6.11.4.9.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

6.4.6.11.4.9.3.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		412
	LEI <LEI>	[0..1]	IdentifierSet		413

6.4.6.11.4.9.3.6 SecuritiesMovementType <SciesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 526

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.

6.4.6.11.4.9.3.7 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 502

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).

6.4.6.11.4.9.3.8 PostingQuantity <PstngQty>

Presence: [1..1]

Definition:

PostingQuantity <PstngQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

6.4.6.11.4.9.3.9 CashAccount <CshAcct>*Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C8	248
Or}	Proprietary <Prtry>	[1..1]	Text		248

6.4.6.11.4.9.3.10 CashAccountOwner <CshAcctOwnr>*Presence:* [0..1]*Definition:* Party that owes an amount of money to the (ultimate) creditor.

CashAccountOwner <CshAcctOwnr> contains the following elements (see "PartyIdentification272" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		422
	PostalAddress <PstlAdr>	[0..1]	±		423
	Identification <Id>	[0..1]			423
{Or	OrganisationIdentification <OrgId>	[1..1]			424
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	425
	LEI <LEI>	[0..1]	IdentifierSet		425
	Other <Othr>	[0..*]			425
	Identification <Id>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]			426
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426
	Issuer <Issr>	[0..1]	Text		426
Or}	PrivateIdentification <PrvtId>	[1..1]			426
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			427
	BirthDate <BirthDt>	[1..1]	Date		427
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		427
	CityOfBirth <CityOfBirth>	[1..1]	Text		428
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	428
	Other <Othr>	[0..*]			428
	Identification <Id>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429
	Issuer <Issr>	[0..1]	Text		429
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	429
	ContactDetails <CtctDtls>	[0..1]	±		429

6.4.6.11.4.9.3.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see ["AmountAndDirection5"](#) on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.11.4.9.3.12 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: ["ISODatetime"](#) on page 551

6.4.6.11.4.9.3.13 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: ["ISODatetime"](#) on page 551

6.4.6.11.4.9.3.14 SettlementStatusFailing <SttlmStsFng>

Presence: [0..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

SettlementStatusFailing <SttlmStsFng> contains one of the following **FailingStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		237
Or}	Reason <Rsn>	[1..*]			237
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242

6.4.6.11.4.9.3.14.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: ["NoReasonCode"](#) on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.6.11.4.9.3.14.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			238
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		242

6.4.6.11.4.9.3.14.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		238
Or}	Proprietary <Prtry>	[1..1]	±		241

6.4.6.11.4.9.3.14.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason5Code" on page 507

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.

CodeName	Name	Definition
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.

CodeName	Name	Definition
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.

CodeName	Name	Definition
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.
PREL	PartiallyReleased	Transaction has been partially released.

6.4.6.11.4.9.3.14.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

6.4.6.11.4.9.3.14.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

6.4.6.11.4.9.3.15 BusinessDayEvent <BizDayEvt>

Presence: [0..1]

Definition: System event relevant to the computation of the penalty.

BusinessDayEvent <BizDayEvt> contains the following **SystemEvent3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			242
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243
	ScheduledTime <SchdldTm>	[1..1]	DateTime		243
	EffectiveTime <FctvTm>	[0..1]	DateTime		243
	StartTime <StartTm>	[0..1]	DateTime		243
	EndTime <EndTm>	[0..1]	DateTime		243

6.4.6.11.4.9.3.15.1 Type <Tp>

Presence: [1..1]

Definition: Nature of the event that has occurred.

Type <Tp> contains one of the following **SystemEventType4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		242
Or}	Proprietary <Prtry>	[1..1]	±		243

6.4.6.11.4.9.3.15.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of system event that has occurred, expressed in a coded form.

Datatype: "ExternalSystemEventType1Code" on page 507

6.4.6.11.4.9.3.15.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of system event that has occurred, expressed as free text or a bilaterally agreed code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification1" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		352
	Issuer <Issr>	[0..1]	Text		352

6.4.6.11.4.9.3.15.2 ScheduledTime <SchlddTm>

Presence: [1..1]

Definition: Date and time at which the event is foreseen to occur.

Datatype: "ISODatetime" on page 551

6.4.6.11.4.9.3.15.3 EffectiveTime <FctvTm>

Presence: [0..1]

Definition: Date and time at which the event effectively takes place.

Datatype: "ISODatetime" on page 551

6.4.6.11.4.9.3.15.4 StartTime <StartTm>

Presence: [0..1]

Definition: Time at which the event starts.

Datatype: "ISODatetime" on page 551

6.4.6.11.4.9.3.15.5 EndTime <EndTm>

Presence: [0..1]

Definition: Time at which the event ends.

Datatype: "ISODatetime" on page 551

6.4.6.11.4.9.4 NetMovementDetails <NetMvmntDtls>

Presence: [0..1]

Definition: Net settlement movement details for which the penalties apply.

NetMovementDetails <NetMvmntDtls> contains the following **PenaltyNetMovementRecord1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244
	SecuritiesShortfall <SctiesShrtfll>	[0..1]	±		244
	ShortfallValuation <ShrtfllValtn>	[0..1]	±		244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		245
	NumberOfEntries <NbOfNtries>	[0..1]	Quantity		245

6.4.6.11.4.9.4.1 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 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

6.4.6.11.4.9.4.2 SecuritiesShortfall <SctiesShrtfll>

Presence: [0..1]

Definition: Total quantity of securities which failed to settle.

SecuritiesShortfall <SctiesShrtfll> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

6.4.6.11.4.9.4.3 ShortfallValuation <ShrtfllValtn>

Presence: [0..1]

Definition: Valuation of securities which failed to settle.

ShortfallValuation <ShrtflIValtn> contains the following elements (see "[AmountAndDirection5](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

6.4.6.11.4.9.4.4 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

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

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		488
Or}	Proprietary <Prtry>	[1..1]	±		489

6.4.6.11.4.9.4.5 NumberOfEntries <NbOfNtries>

Presence: [0..1]

Definition: Number of entries related to the net position.

Datatype: "[Number](#)" on page 554

6.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

7 Message Items Types

7.1 MessageComponents

7.1.1 Account

7.1.1.1 SecuritiesAccount19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 557

7.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 558

7.1.1.2 GenericAccountIdentification1

Definition: Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]			247
{Or	Code <Cd>	[1..1]	CodeSet		247
Or}	Proprietary <Prtry>	[1..1]	Text		247
	Issuer <Issr>	[0..1]	Text		247

7.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max34Text" on page 557

7.1.1.2.2 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		247
Or}	Proprietary <Prtry>	[1..1]	Text		247

7.1.1.2.2.1 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 505

7.1.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

7.1.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.2 Account Identification

7.1.2.1 CashAccountIdentification5Choice

Definition: Unique identifier 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	248
Or}	Proprietary <Prtry>	[1..1]	Text		248

7.1.2.1.1 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 552

Constraints

- IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

7.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: "Max34Text" on page 557

7.1.2.2 SecuritiesAccount2Choice

Definition: Specifies one or a range of securities accounts.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			248
	From <Fr>	[1..1]	±		249
	To <To>	[1..1]	±		249
Or}	Account <Acct>	[1..*]	±		249

7.1.2.2.1 Range <Rg>

Presence: [1..1]

Definition: Range of identifications of the securities accounts.

Range <Rg> contains the following **SecuritiesAccountRange2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	From <Fr>	[1..1]	±		249
	To <To>	[1..1]	±		249

7.1.2.2.1.1 From <Fr>

Presence: [1..1]

Definition: Securities account number or code at which the range starts.

From <Fr> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.2.2.1.2 To <To>

Presence: [1..1]

Definition: Securities account number or code at which the range ends.

To <To> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.2.2.2 Account <Acct>

Presence: [1..*]

Definition: Unique identification of the securities account.

Account <Acct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.2.3 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	250
Or}	Other <Othr>	[1..1]	±		250

7.1.2.3.1 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 552

Constraints

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

7.1.2.3.2 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 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		247
	SchemeName <SchmeNm>	[0..1]			247
{Or	Code <Cd>	[1..1]	CodeSet		247
Or}	Proprietary <Prtry>	[1..1]	Text		247
	Issuer <Issr>	[0..1]	Text		247

7.1.3 Amount

7.1.3.1 AmountAndDirection5

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, C5	251
	CreditDebit <CdtDbt>	[0..1]	CodeSet		251

7.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 489

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.1.3.1.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: "CreditDebitCode" on page 501

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.1.3.2 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, C16	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		252

7.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 490

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 501

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.1.3.3 AmountAndDirection6

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.3.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C16 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 490

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.1.3.3.2 Sign <Sgn>

Presence: [1..1]

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

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator" on page 553](#)):

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

7.1.4 Amount Range

7.1.4.1 ImpliedCurrencyAmountRange1Choice

Definition: Choice between ranges of values in which an amount is considered valid or a specified amount value which has to be matched or unmatched to be valid.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

7.1.4.1.1 FromAmount <FrAmt>

Presence: [1..1]

Definition: Lower boundary of a range of amount values.

FromAmount <FrAmt> contains the following elements (see ["AmountRangeBoundary1" on page 256](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		256
	Included <Incl>	[1..1]	Indicator		256

7.1.4.1.2 ToAmount <ToAmt>*Presence:* [1..1]*Definition:* Upper boundary of a range of amount values.**ToAmount <ToAmt>** contains the following elements (see "[AmountRangeBoundary1](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		256
	Included <Incl>	[1..1]	Indicator		256

7.1.4.1.3 FromToAmount <FrToAmt>*Presence:* [1..1]*Definition:* Range of valid amount values.**FromToAmount <FrToAmt>** contains the following **FromToAmountRange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254

7.1.4.1.3.1 FromAmount <FrAmt>*Presence:* [1..1]*Definition:* Lower boundary of a range of amount values.**FromAmount <FrAmt>** contains the following elements (see "[AmountRangeBoundary1](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		256
	Included <Incl>	[1..1]	Indicator		256

7.1.4.1.3.2 ToAmount <ToAmt>*Presence:* [1..1]*Definition:* Upper boundary of a range of amount values.**ToAmount <ToAmt>** contains the following elements (see "[AmountRangeBoundary1](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		256
	Included <Incl>	[1..1]	Indicator		256

7.1.4.1.4 EqualAmount <EQAmt>*Presence:* [1..1]*Definition:* Exact value an amount must match to be considered valid.*Datatype:* "ImpliedCurrencyAndAmount" on page 491**7.1.4.1.5 NotEqualAmount <NEQAmt>***Presence:* [1..1]*Definition:* Value that an amount must not match to be considered valid.*Datatype:* "ImpliedCurrencyAndAmount" on page 491**7.1.4.2 ActiveCurrencyAndAmountRange3***Definition:* Range of amount values.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	±		255
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		255
	Currency <Ccy>	[1..1]	CodeSet	C1	256

7.1.4.2.1 Amount <Amt>*Presence:* [1..1]*Definition:* Specified amount or amount range.**Amount <Amt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromAmount <FrAmt>	[1..1]	±		253
Or	ToAmount <ToAmt>	[1..1]	±		254
Or	FromToAmount <FrToAmt>	[1..1]			254
	FromAmount <FrAmt>	[1..1]	±		254
	ToAmount <ToAmt>	[1..1]	±		254
Or	EqualAmount <EQAmt>	[1..1]	Amount		255
Or}	NotEqualAmount <NEQAmt>	[1..1]	Amount		255

7.1.4.2.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [0..1]*Definition:* Indicates whether the amount is a credited or debited amount.*Datatype:* "CreditDebitCode" on page 501

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

7.1.4.2.3 Currency <Ccy>

Presence: [1..1]

Definition: Medium of exchange of value, used to qualify an amount.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

7.1.4.3 AmountRangeBoundary1

Definition: Limit for an amount range.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BoundaryAmount <BdryAmt>	[1..1]	Amount		256
	Included <Incl>	[1..1]	Indicator		256

7.1.4.3.1 BoundaryAmount <BdryAmt>

Presence: [1..1]

Definition: Amount value of the range limit.

Datatype: "ImpliedCurrencyAndAmount" on page 491

7.1.4.3.2 Included <Incl>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.5 Balance

7.1.5.1 AdditionalBalanceBreakdown1

Definition: Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		257
	Quantity <Qty>	[1..1]	±		257
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		257
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		258

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.1.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType12Choice](#)" on page 264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		264
Or}	Proprietary <Prtry>	[1..1]	±		265

7.1.5.1.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance9](#)" on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		269

7.1.5.1.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: "[Max140Text](#)" on page 556

7.1.5.1.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown54](#)" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.2 BalanceQuantity9Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		258
Or}	Proprietary <Prtry>	[1..1]	±		258

7.1.5.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[Quantity6Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		342
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		343

7.1.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification56](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354
	Balance <Bal>	[1..1]	Quantity		354

7.1.5.3 SubBalanceType11Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		259
Or}	Proprietary <Prtry>	[1..1]	±		261

7.1.5.3.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: "[SecuritiesBalanceType12Code](#)" on page 529

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.

CodeName	Name	Definition
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

7.1.5.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.5.4 AdditionalBalanceInformation18

Definition: Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		261
	Quantity <Qty>	[1..1]	±		262
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		262
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		262

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.4.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType12Choice](#)" on page 264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		264
Or}	Proprietary <Prtry>	[1..1]	±		265

7.1.5.4.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance9](#)" on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		269

7.1.5.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: "[Max140Text](#)" on page 556

7.1.5.4.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown54](#)" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.5 SecuritiesBalanceType7Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		263
Or}	Proprietary <Prtry>	[1..1]	±		264

7.1.5.5.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType13Code" on page 531

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

7.1.5.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.5.6 SubBalanceType12Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		264
Or}	Proprietary <Prtry>	[1..1]	±		265

7.1.5.6.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: "[SecuritiesBalanceType7Code](#)" on page 532

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued

CodeName	Name	Definition
		financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

7.1.5.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.5.7 BalanceAmounts3

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.7.1 HoldingValue <HldgVal>

Presence: [0..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see "[AmountAndDirection6](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.7.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see "[AmountAndDirection6](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.7.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see "[AmountAndDirection6](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.7.4 EligibleCollateralValue <ElgblCollVal>

Presence: [0..1]

Definition: Value of the position eligible for collateral purposes.

EligibleCollateralValue <ElgblCollVal> contains the following elements (see "[AmountAndDirection6](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.7.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.8 Balance7

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		267
	Quantity <Qty>	[1..1]	±		267

7.1.5.8.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 541

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.

7.1.5.8.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "BalanceQuantity9Choice" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		258
Or}	Proprietary <Prtry>	[1..1]	±		258

7.1.5.9 Balance6

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		268

7.1.5.9.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 541

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.

7.1.5.9.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "BalanceQuantity9Choice" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		258
Or}	Proprietary <Prtry>	[1..1]	±		258

7.1.5.10 Balance9

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		269

7.1.5.10.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 541

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.

7.1.5.10.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[SubBalanceQuantity6Choice](#)" on page 269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		269
Or	Proprietary <Prtry>	[1..1]	±		270
Or}	QuantityAndAvailability <QtyAndAvlby>	[1..1]			270
	Quantity <Qty>	[1..1]	±		270
	AvailabilityIndicator <AvlbyInd>	[1..1]	Indicator		270

7.1.5.11 SubBalanceQuantity6Choice

Definition: Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		269
Or	Proprietary <Prtry>	[1..1]	±		270
Or}	QuantityAndAvailability <QtyAndAvlby>	[1..1]			270
	Quantity <Qty>	[1..1]	±		270
	AvailabilityIndicator <AvlbyInd>	[1..1]	Indicator		270

7.1.5.11.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.5.11.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354
	Balance <Bal>	[1..1]	Quantity		354

7.1.5.11.3 QuantityAndAvailability <QtyAndAvlbt>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance and whether the balance is available.**QuantityAndAvailability <QtyAndAvlbt>** contains the following **QuantityAndAvailability1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		270
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		270

7.1.5.11.3.1 Quantity <Qty>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.5.11.3.2 AvailabilityIndicator <AvlbtInd>*Presence:* [1..1]*Definition:* Indicates whether the quantity of securities on the sub-balance is available.*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.5.12 Balance8

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		271
	Quantity <Qty>	[1..1]	±		271

7.1.5.12.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 541

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.

7.1.5.12.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "BalanceQuantity8Choice" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		387
Or}	Proprietary <Prtry>	[1..1]	±		388

7.1.5.13 SubBalanceInformation18

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		272
	Quantity <Qty>	[1..1]	±		272
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		272
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		272
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C20, C36	273

Constraints

- **AvailableWithNoStatusRule**

If SubBalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.13.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType11Choice](#)" on page 259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		259
Or}	Proprietary <Prtry>	[1..1]	±		261

7.1.5.13.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance9](#)" on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		269

7.1.5.13.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[Max140Text](#)" on page 556

7.1.5.13.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see ["QuantityBreakdown54"](#) on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.13.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: [C20 "EligibleForCollateralPurposesRule"](#), [C36 "SubBalanceAdditionalDetailsRule"](#)

AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls> contains the following elements (see ["AdditionalBalanceInformation18"](#) on page 261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		261
	Quantity <Qty>	[1..1]	±		262
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		262
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		262

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

`/SubBalanceType/Code` is equal to value 'EligibleForCollateralPurposes'

Following Must be True

`/Quantity/Quantity/QuantityAndAvailability` Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.14 Balance30

Definition: Report on the net position of a security, on a single securities account, for a certain date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		276
	BalanceForAccount <BalForAcct>	[0..*]		C7, C11, C22	276
	BalanceDate <BalDt>	[1..1]	±		278
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	278
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	279
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		281
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		282
	AggregateBalance <AggtBal>	[0..1]	±		282
	AvailableBalance <AvlblBal>	[0..1]	±		282
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		283
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	283
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		283
	PriceDetails <PricDtls>	[0..*]	±	C41	284
	ForeignExchangeDetails <FXDtls>	[0..*]	±		284
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		284
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	285
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	285
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		285
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	286
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	286
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	287
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C12	288
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C38	289
	AccountOwner <AcctOwnr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	291
Or	NameAndAddress <NmAndAdr>	[1..1]	±		291
Or}	Country <Ctry>	[1..1]	CodeSet	C3	292
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		292
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C7, C11, C22	292
	BalanceDate <BalDt>	[1..1]	±		294
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	294
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		297
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		298
	AggregateBalance <AggtBal>	[0..1]	±		298
	AvailableBalance <AvlblBal>	[0..1]	±		298
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		299
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	299
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		299
	PriceDetails <PricDtls>	[0..*]	±	C41	300
	ForeignExchangeDetails <FXDtls>	[0..*]	±		300
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		300
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	301
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	301
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		301
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C10, C35	302
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C21, C37	302
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	303
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		304
	SupplementaryData <SplmtryData>	[0..*]	±	C12	304
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C40	305
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		305
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		306
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		306
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		306

Constraints

- **BalanceForAccountOrSubAccountRule**

BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

7.1.5.14.1 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.5.14.2 BalanceForAccount <BalForAcct>

Presence: [0..*]

Definition: Report on the net position of a security, on a single securities account, for a certain date.

Impacted by: [C7 "AggregateBalanceGuideline"](#), [C11 "BalanceAtSafekeepingPlaceRule"](#), [C22 "FinancialInstrumentAttributesRule"](#)

BalanceForAccount <BalForAcct> contains the following **AggregateBalanceInformation47** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BalanceDate <BalDt>	[1..1]	±		278
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	278
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	279
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		281
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		282
	AggregateBalance <AggtBal>	[0..1]	±		282
	AvailableBalance <AvlblBal>	[0..1]	±		282
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		283
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	283
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		283
	PriceDetails <PricDtls>	[0..*]	±	C41	284
	ForeignExchangeDetails <FXDtls>	[0..*]	±		284
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		284
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	285
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	285
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		285
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C10, C35	286
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C21, C37	286
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	287
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		288
	SupplementaryData <SplmtryData>	[0..*]	±	C12	288

Constraints

- **AggregateBalanceGuideline**

If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

7.1.5.14.2.1 BalanceDate <BalDt>

Presence: [1..1]

Definition: Specifies the date of the balance position.

BalanceDate <BalDt> contains one of the following elements (see ["DateAndDateTime1Choice"](#) on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		320
Or}	DateTime <DtTm>	[1..1]	DateTime		320

7.1.5.14.2.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C4 "DescriptionPresenceRule"](#), [C5 "DescriptionUsageRule"](#), [C7 "ISINGuideline"](#), [C8 "ISINPresenceRule"](#), [C9 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.1.5.14.2.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument other than an investment fund.

Impacted by: C5 "AdditionalDetailsRule", C28 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes138" on page 325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		327
	DayCountBasis <DayCntBsis>	[0..1]	±		327
	RegistrationForm <RegnForm>	[0..1]	±		328
	PaymentFrequency <PmtFrqcy>	[0..1]	±		328
	PaymentStatus <PmtSts>	[0..1]	±		328
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		328
	ClassificationType <ClssfctnTp>	[0..1]	±		329
	OptionStyle <OptnStyle>	[0..1]	±		329
	OptionType <OptnTp>	[0..1]	±		329
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	329
	CouponDate <CpnDt>	[0..1]	Date		330
	ExpiryDate <XpryDt>	[0..1]	Date		330
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		330
	MaturityDate <MtrtyDt>	[0..1]	Date		330
	IssueDate <IssDt>	[0..1]	Date		330
	NextCallableDate <NxtClblDt>	[0..1]	Date		330
	PutableDate <PutblDt>	[0..1]	Date		331
	DatedDate <DtdDt>	[0..1]	Date		331
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		331
	PreviousFactor <PrvsFctr>	[0..1]	Rate		331
	CurrentFactor <CurFctr>	[0..1]	Rate		331
	NextFactor <NxtFctr>	[0..1]	Rate		331
	InterestRate <IntrstRate>	[0..1]	Rate		331
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		331
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		332
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		332
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		332
	PoolNumber <PoolNb>	[0..1]	±		332
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		332
	CallableIndicator <ClblInd>	[0..1]	Indicator		333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		333
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		333
	ExercisePrice <ExrcPric>	[0..1]	±		333
	SubscriptionPrice <SbcptPric>	[0..1]	±		334
	ConversionPrice <ConvsPric>	[0..1]	±		334
	StrikePrice <StrkPric>	[0..1]	±		334
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		334
	ContractSize <CtrctSz>	[0..1]	±		335
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C4, C5, C7, C8, C9	335
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		336

Constraints

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

7.1.5.14.2.4 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "FinancialInstrument21" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		336
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		337
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		337
	ProductGroup <PdctGrp>	[0..1]	Text		337
	UmbrellaName <UmbrellNm>	[0..1]	Text		337
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	337
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	338
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	338
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		338
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	338
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	339

7.1.5.14.2.5 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see "BasicCollateralValuation1Details" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		341
	HaircutSource <HrcutSrc>	[0..1]	±		341

7.1.5.14.2.6 AggregateBalance <AggtBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		268

7.1.5.14.2.7 AvailableBalance <AvlblBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance that is available.

AvailableBalance <AvlBlBal> contains the following elements (see ["Balance8"](#) on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		271
	Quantity <Qty>	[1..1]	±		271

7.1.5.14.2.8 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance that is not available.

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see ["BalanceQuantity8Choice"](#) on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		387
Or}	Proprietary <Prtry>	[1..1]	±		388

7.1.5.14.2.9 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C33 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		453
	LEI <LEI>	[0..1]	IdentifierSet		453

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

7.1.5.14.2.10 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

Definition: Specifies the corporate action options available to the account owner.

Datatype: ["CorporateActionOption5Code"](#) on page 501

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

7.1.5.14.2.11 PriceDetails <PricDtls>

Presence: [0..*]

Definition: Price of the financial instrument in one or more currencies.

Impacted by: C41 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "PricInformation20" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447
	ValueType <ValTp>	[1..1]	±		448
	SourceOfPrice <SrcOfPric>	[0..1]	±		448
	QuotationDate <QtnDt>	[0..1]	±		448

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

7.1.5.14.2.12 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms34" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	343
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	344
	ExchangeRate <XchgRate>	[1..1]	Rate		344
	QuotationDate <QtnDt>	[0..1]	DateTime		344
	QuotingInstitution <QtgInstn>	[0..1]	±		344

7.1.5.14.2.13 DaysAccrued <DaysAcrd>

Presence: [0..1]

Definition: Specifies the number of days used for calculating the accrued interest amount.

Datatype: "Number" on page 554

7.1.5.14.2.14 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>*Presence:* [0..1]*Definition:* Valuation amounts provided in the base currency of the account.*Impacted by:* C19 "EligibleCollateralValueRule"**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.14.2.15 InstrumentCurrencyAmounts <InstrmCcyAmts>*Presence:* [0..1]*Definition:* Valuation amounts provided in the currency of the financial instrument.*Impacted by:* C19 "EligibleCollateralValueRule"**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.14.2.16 QuantityBreakdown <QtyBrkdown>*Presence:* [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown54](#)" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.14.2.17 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate balance per meaningful sub-balances and availability.

Impacted by: [C10 "AvailableWithNoStatusRule"](#), [C35 "SubBalanceAdditionalDetailsRule"](#)

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation18](#)" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		272
	Quantity <Qty>	[1..1]	±		272
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		272
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		272
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C20, C36	273

Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.14.2.18 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "AdditionalBalanceBreakdown1" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		257
	Quantity <Qty>	[1..1]	±		257
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		257
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		258

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.14.2.19 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

Definition: Breakdown of positions per place of safekeeping (and optionally per place of listing).

Impacted by: C23 "HoldingAdditionalDetailsRule", C8 "AggregateBalanceGuideline"

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following elements (see "AggregateBalancePerSafekeepingPlace44" on page 307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	307
	PlaceOfListing <PlcOfListg>	[0..1]	±		308
	Pledgee <Pldgee>	[0..1]	±	C29	308
	AggregateBalance <AggtBal>	[1..1]	±		309
	AvailableBalance <AvlblBal>	[0..1]	±		309
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		310
	PriceDetails <PricDtls>	[0..*]	±	C41	310
	ForeignExchangeDetails <FXDtls>	[0..*]	±		310
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		311
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	311
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	311
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		312
	ExposureType <XpsrTp>	[0..1]	±		312
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	313
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	313
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		314

Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

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

7.1.5.14.2.20 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 557

7.1.5.14.2.21 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C12 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

7.1.5.14.3 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

Definition: Sub-account of the safekeeping or investment account.

Impacted by: [C3 "ActivityAndBalanceForSubAccount1Rule"](#), [C4 "ActivityAndBalanceForSubAccount2Rule"](#), [C38 "SubSafekeepingReportingRule"](#)

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification75** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]			291
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	291
Or	NameAndAddress <NmAndAdr>	[1..1]	±		291
Or}	Country <Ctry>	[1..1]	CodeSet	C3	292
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		292
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		292
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C7, C11, C22	292
	BalanceDate <BalDt>	[1..1]	±		294
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	294
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		297
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		298
	AggregateBalance <AggtBal>	[0..1]	±		298
	AvailableBalance <AvlblBal>	[0..1]	±		298
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		299
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	299
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		299
	PriceDetails <PricDtls>	[0..*]	±	C41	300
	ForeignExchangeDetails <FXDtls>	[0..*]	±		300
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		300
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	301
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	301
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		301
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	302
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	302
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	303
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		304
	SupplementaryData <SplmtryData>	[0..*]	±	C12	304

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is "true" (Yes), then at least one occurrence of BalanceForSubAccount must be present.

- **ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is "false" (No), then BalanceForSubAccount must be absent.

- **SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

7.1.5.14.3.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	291
Or	NameAndAddress <NmAndAdr>	[1..1]	±		291
Or}	Country <Ctry>	[1..1]	CodeSet	C3	292

7.1.5.14.3.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 551

Constraints

- **AnyBIC**

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

7.1.5.14.3.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress5"](#) on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

7.1.5.14.3.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 "Country"](#)

Datatype: ["CountryCode"](#) on page 501

Constraints

- **Country**

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

7.1.5.14.3.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see ["SecuritiesAccount19"](#) on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.5.14.3.3 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 553):

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

7.1.5.14.3.4 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

Impacted by: C7 "AggregateBalanceGuideline", C11 "BalanceAtSafekeepingPlaceRule", C22 "FinancialInstrumentAttributesRule"

BalanceForSubAccount <BalForSubAcct> contains the following **AggregateBalanceInformation47** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BalanceDate <BalDt>	[1..1]	±		294
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C4, C5, C7, C8, C9	294
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C28	295
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		297
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		298
	AggregateBalance <AggtBal>	[0..1]	±		298
	AvailableBalance <AvlblBal>	[0..1]	±		298
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		299
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	299
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		299
	PriceDetails <PricDtls>	[0..*]	±	C41	300
	ForeignExchangeDetails <FXDtls>	[0..*]	±		300
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		300
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	301
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	301
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		301
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	302
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	302
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C23, C8	303
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		304
	SupplementaryData <SplmtryData>	[0..*]	±	C12	304

Constraints

- **AggregateBalanceGuideline**

If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

7.1.5.14.3.4.1 BalanceDate <BalDt>

Presence: [1..1]

Definition: Specifies the date of the balance position.

BalanceDate <BalDt> contains one of the following elements (see ["DateAndDateTime1Choice"](#) on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		320
Or}	DateTime <DtTm>	[1..1]	DateTime		320

7.1.5.14.3.4.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C4 "DescriptionPresenceRule"](#), [C5 "DescriptionUsageRule"](#), [C7 "ISINGuideline"](#), [C8 "ISINPresenceRule"](#), [C9 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.1.5.14.3.4.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument other than an investment fund.

Impacted by: C5 "AdditionalDetailsRule", C28 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes138" on page 325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		327
	DayCountBasis <DayCntBsis>	[0..1]	±		327
	RegistrationForm <RegnForm>	[0..1]	±		328
	PaymentFrequency <PmtFrqcy>	[0..1]	±		328
	PaymentStatus <PmtSts>	[0..1]	±		328
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		328
	ClassificationType <ClssfctnTp>	[0..1]	±		329
	OptionStyle <OptnStyle>	[0..1]	±		329
	OptionType <OptnTp>	[0..1]	±		329
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	329
	CouponDate <CpnDt>	[0..1]	Date		330
	ExpiryDate <XpryDt>	[0..1]	Date		330
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		330
	MaturityDate <MtrtyDt>	[0..1]	Date		330
	IssueDate <IssDt>	[0..1]	Date		330
	NextCallableDate <NxtClblDt>	[0..1]	Date		330
	PutableDate <PutblDt>	[0..1]	Date		331
	DatedDate <DtdDt>	[0..1]	Date		331
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		331
	PreviousFactor <PrvsFctr>	[0..1]	Rate		331
	CurrentFactor <CurFctr>	[0..1]	Rate		331
	NextFactor <NxtFctr>	[0..1]	Rate		331
	InterestRate <IntrstRate>	[0..1]	Rate		331
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		331
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		332
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		332
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		332
	PoolNumber <PoolNb>	[0..1]	±		332
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		332
	CallableIndicator <ClblInd>	[0..1]	Indicator		333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		333
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		333
	ExercisePrice <ExrcPric>	[0..1]	±		333
	SubscriptionPrice <SbcptPric>	[0..1]	±		334
	ConversionPrice <ConvsPric>	[0..1]	±		334
	StrikePrice <StrkPric>	[0..1]	±		334
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		334
	ContractSize <CtrctSz>	[0..1]	±		335
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C4, C5, C7, C8, C9	335
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		336

Constraints

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

7.1.5.14.3.4.4 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "FinancialInstrument21" on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		336
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		337
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		337
	ProductGroup <PdctGrp>	[0..1]	Text		337
	UmbrellaName <UmbrlINm>	[0..1]	Text		337
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	337
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	338
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	338
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		338
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	338
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	339

7.1.5.14.3.4.5 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see "BasicCollateralValuation1Details" on page 341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		341
	HaircutSource <HrcutSrc>	[0..1]	±		341

7.1.5.14.3.4.6 AggregateBalance <AggtBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		268

7.1.5.14.3.4.7 AvailableBalance <AvlblBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance that is available.

AvailableBalance <AvlBlBal> contains the following elements (see ["Balance8"](#) on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		271
	Quantity <Qty>	[1..1]	±		271

7.1.5.14.3.4.8 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance that is not available.

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see ["BalanceQuantity8Choice"](#) on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		387
Or}	Proprietary <Prtry>	[1..1]	±		388

7.1.5.14.3.4.9 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C33 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		453
	LEI <LEI>	[0..1]	IdentifierSet		453

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

7.1.5.14.3.4.10 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

Definition: Specifies the corporate action options available to the account owner.

Datatype: ["CorporateActionOption5Code"](#) on page 501

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

7.1.5.14.3.4.11 PriceDetails <PricDtls>

Presence: [0..*]

Definition: Price of the financial instrument in one or more currencies.

Impacted by: C41 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "PricInformation20" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447
	ValueType <ValTp>	[1..1]	±		448
	SourceOfPrice <SrcOfPric>	[0..1]	±		448
	QuotationDate <QtnDt>	[0..1]	±		448

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

7.1.5.14.3.4.12 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms34" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	343
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	344
	ExchangeRate <XchgRate>	[1..1]	Rate		344
	QuotationDate <QtnDt>	[0..1]	DateTime		344
	QuotingInstitution <QtgInstn>	[0..1]	±		344

7.1.5.14.3.4.13 DaysAccrued <DaysAcrd>

Presence: [0..1]

Definition: Specifies the number of days used for calculating the accrued interest amount.

Datatype: "Number" on page 554

7.1.5.14.3.4.14 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>*Presence:* [0..1]*Definition:* Valuation amounts provided in the base currency of the account.*Impacted by:* C19 "EligibleCollateralValueRule"**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.14.3.4.15 InstrumentCurrencyAmounts <InstrmCcyAmts>*Presence:* [0..1]*Definition:* Valuation amounts provided in the currency of the financial instrument.*Impacted by:* C19 "EligibleCollateralValueRule"**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.14.3.4.16 QuantityBreakdown <QtyBrkdn>*Presence:* [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown54](#)" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.14.3.4.17 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate balance per meaningful sub-balances and availability.

Impacted by: [C10 "AvailableWithNoStatusRule"](#), [C35 "SubBalanceAdditionalDetailsRule"](#)

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation18](#)" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		272
	Quantity <Qty>	[1..1]	±		272
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		272
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		272
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C20, C36	273

Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.14.3.4.18 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

Definition: Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

Impacted by: C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "AdditionalBalanceBreakdown1" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		257
	Quantity <Qty>	[1..1]	±		257
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		257
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		258

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.14.3.4.19 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

Definition: Breakdown of positions per place of safekeeping (and optionally per place of listing).

Impacted by: C23 "HoldingAdditionalDetailsRule", C8 "AggregateBalanceGuideline"

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following elements (see "AggregateBalancePerSafekeepingPlace44" on page 307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	307
	PlaceOfListing <PlcOfListg>	[0..1]	±		308
	Pledgee <Pldgee>	[0..1]	±	C29	308
	AggregateBalance <AggtBal>	[1..1]	±		309
	AvailableBalance <AvlblBal>	[0..1]	±		309
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		310
	PriceDetails <PricDtls>	[0..*]	±	C41	310
	ForeignExchangeDetails <FXDtls>	[0..*]	±		310
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		311
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	311
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	311
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		312
	ExposureType <XpsrTp>	[0..1]	±		312
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	313
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	313
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		314

Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

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

7.1.5.14.3.4.20 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 557

7.1.5.14.3.4.21 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C12 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

7.1.5.14.4 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

Definition: Total valuation amounts provided in the base currency of the account.

Impacted by: C40 "TotalEligibleCollateralValueRule"

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		305
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		306
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		306
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		306

Constraints

- **TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.14.4.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.14.4.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

Presence: [1..1]

Definition: Total value of positions reported in this statement (a statement may comprise one or more messages).

TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.14.4.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

Presence: [0..1]

Definition: Total book value of positions reported in this statement (a statement may comprise one or more messages).

TotalBookValueOfStatement <TtlBookValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.14.4.4 TotalEligibleCollateralValue <TtlElgblCollVal>

Presence: [0..1]

Definition: Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

TotalEligibleCollateralValue <TtlElgblCollVal> contains the following elements (see "AmountAndDirection6" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C16	252
	Sign <Sgn>	[1..1]	Indicator		253

7.1.5.15 AggregateBalancePerSafekeepingPlace44

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C33	307
	PlaceOfListing <PlcOfListg>	[0..1]	±		308
	Pledgee <Pldgee>	[0..1]	±	C29	308
	AggregateBalance <AggtBal>	[1..1]	±		309
	AvailableBalance <AvlblBal>	[0..1]	±		309
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		310
	PriceDetails <PricDtls>	[0..*]	±	C41	310
	ForeignExchangeDetails <FXDtls>	[0..*]	±		310
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		311
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C19	311
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C19	311
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		312
	ExposureType <XpsrTp>	[0..1]	±		312
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C10, C35	313
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C21, C37	313
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		314

Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

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

7.1.5.15.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..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).

Impacted by: C33 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		453
	LEI <LEI>	[0..1]	IdentifierSet		453

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
/SafekeepingPlaceFormat Must be present
Or /LEI Must be present
```

7.1.5.15.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		357
Or}	Description <Desc>	[1..1]	Text		357

7.1.5.15.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Specify the entity to which the financial instruments are pledged.

Impacted by: [C29 "PledgeeTypeAndIdentificationOrLEIRule"](#)

Pledgee <Pldgee> contains the following elements (see "Pledgee3" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			417
{Or	TypeAndIdentification <TpAndId>	[1..1]			418
	Identification <Id>	[1..1]	IdentifierSet	C2	418
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		418
Or	Identification <Id>	[1..1]			419
	Identification <Id>	[0..1]	Text		419
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		419
Or}	Proprietary <Prtry>	[1..1]	±		419
	LEI <LEI>	[0..1]	IdentifierSet		420

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

7.1.5.15.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		268
	Quantity <Qty>	[1..1]	±		268

7.1.5.15.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

Definition: Total quantity of financial instruments of the balance that is available.

AvailableBalance <AvlBlBal> contains the following elements (see "Balance8" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		271
	Quantity <Qty>	[1..1]	±		271

7.1.5.15.6 NotAvailableBalance <NotAvlBlBal>*Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		387
Or}	Proprietary <Prtry>	[1..1]	±		388

7.1.5.15.7 PriceDetails <PricDtls>*Presence:* [0..*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* [C41 "ValueRule"](#)**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447
	ValueType <ValTp>	[1..1]	±		448
	SourceOfPrice <SrcOfPric>	[0..1]	±		448
	QuotationDate <QtnDt>	[0..1]	±		448

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

7.1.5.15.8 ForeignExchangeDetails <FXDtls>*Presence:* [0..*]*Definition:* Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	343
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	344
	ExchangeRate <XchgRate>	[1..1]	Rate		344
	QuotationDate <QtnDt>	[0..1]	DateTime		344
	QuotingInstitution <QtgInstn>	[0..1]	±		344

7.1.5.15.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

Definition: Specifies the number of days used for calculating the accrued interest amount.

Datatype: "[Number](#)" on page 554

7.1.5.15.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

Definition: Valuation amounts provided in the base currency of the account.

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "[BalanceAmounts3](#)" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.15.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

Definition: Valuation amounts provided in the currency of the financial instrument.

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts3" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		266
	BookValue <BookVal>	[0..1]	±		266
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

7.1.5.15.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown54" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.5.15.13 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType25Choice" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		360
Or}	Proprietary <Prtry>	[1..1]	±		361

7.1.5.15.14 BalanceBreakdown <BalBrkdown>*Presence:* [0..*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C10 "AvailableWithNoStatusRule", C35 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdown>** contains the following elements (see "SubBalanceInformation18" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		272
	Quantity <Qty>	[1..1]	±		272
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		272
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		272
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C20, C36	273

Constraints

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

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

7.1.5.15.15 AdditionalBalanceBreakdown <AddtlBalBrkdown>*Presence:* [0..*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdown>** contains the following elements (see "AdditionalBalanceBreakdown1" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		257
	Quantity <Qty>	[1..1]	±		257
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		257
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		258

Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

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

7.1.5.15.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 557

7.1.6 Cash**7.1.6.1 CashSettlementSystem4Choice**

Definition: Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		314
Or}	Proprietary <Prtry>	[1..1]	±		314

7.1.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: "CashSettlementSystem2Code" on page 494

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

7.1.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Cash settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.7 Clearing System Member Identification

7.1.7.1 PlaceOfClearingIdentification2

Definition: Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	315
	LEI <LEI>	[0..1]	IdentifierSet		315

7.1.7.1.1 Identification <Id>

Presence: [0..1]

Definition: Unique identification of the place of clearing.

Impacted by: [C2 "AnyBIC"](#)

Datatype: "[AnyBICDec2014Identifier](#)" on page 551

Constraints

- **AnyBIC**

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

7.1.7.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of clearing.

Datatype: "[LEIIdentifier](#)" on page 552

7.1.8 Date Period

7.1.8.1 DatePeriod1Choice

Definition: Period as a date, a month or a date time span for which the statement is provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		316
Or	DateMonth <DtMnth>	[1..1]	YearMonth		316
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		316

7.1.8.1.1 Date <Dt>

Presence: [1..1]

Definition: Time span defined by a specific date.

Datatype: ["ISODate" on page 550](#)

7.1.8.1.2 DateMonth <DtMnth>

Presence: [1..1]

Definition: Time span defined by a month and a year.

Datatype: ["ISOYearMonth" on page 558](#)

7.1.8.1.3 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and an end date.

FromDateToDate <FrDtToDt> contains the following elements (see ["Period2" on page 322](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		322
	ToDate <ToDt>	[1..1]	Date		322

7.1.8.2 DatePeriod2

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		316
	ToDate <ToDt>	[1..1]	Date		316

7.1.8.2.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: ["ISODate" on page 550](#)

7.1.8.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 550

7.1.8.3 Period7Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		317
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		317

7.1.8.3.1 FromDateTimeToDateTime <FrDtTmToDtTm>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateTimeToDateTime <FrDtTmToDtTm> contains the following elements (see "DateTimePeriod1" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

7.1.8.3.2 FromDateToDate <FrDtToDt>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateToDate <FrDtToDt> contains the following elements (see "Period2" on page 322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		322
	ToDate <ToDt>	[1..1]	Date		322

7.1.9 Date Time

7.1.9.1 TradeDate8Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		318
Or}	DateCode <DtCd>	[1..1]			318
{Or	Code <Cd>	[1..1]	CodeSet		318
Or}	Proprietary <Prtry>	[1..1]	±		318

7.1.9.1.1 Date <Dt>*Presence:* [1..1]*Definition:* Date expressed as an ISO date.**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.9.1.2 DateCode <DtCd>*Presence:* [1..1]*Definition:* Date expressed as a code.**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		318
Or}	Proprietary <Prtry>	[1..1]	±		318

7.1.9.1.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Trade date expressed as an ISO 20022 code.*Datatype:* ["DateType3Code"](#) on page 501

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.1.9.1.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Trade date expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.9.2 SettlementDateCode8Choice*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		319
Or}	Proprietary <Prtry>	[1..1]	±		319

7.1.9.2.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "DateType4Code" on page 502

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

7.1.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.9.3 SettlementDate17Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		319
Or}	DateCode <DtCd>	[1..1]	±		320

7.1.9.3.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.9.3.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see ["SettlementDateCode7Choice"](#) on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		321
Or}	Proprietary <Prtry>	[1..1]	±		321

7.1.9.4 DateAndDateTime1Choice

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		320
Or}	DateTime <DtTm>	[1..1]	DateTime		320

7.1.9.4.1 Date <Dt>

Presence: [1..1]

Definition: Numeric representation of the day of the month and year.

Datatype: ["ISODate"](#) on page 550

7.1.9.4.2 DateTime <DtTm>

Presence: [1..1]

Definition: Numeric representation of time of the day and the day of the month and year.

Datatype: ["ISODateTime"](#) on page 551

7.1.9.5 SettlementDateCode7Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		321
Or}	Proprietary <Prtry>	[1..1]	±		321

7.1.9.5.1 Code <Cd>*Presence:* [1..1]*Definition:* Settlement date expressed as an ISO 20022 code.*Datatype:* "SettlementDate4Code" on page 538

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

7.1.9.5.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.9.6 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		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.9.6.1 Date <Dt>*Presence:* [1..1]*Definition:* Specified date.*Datatype:* "ISODate" on page 550**7.1.9.6.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.*Datatype:* "ISODateTime" on page 551**7.1.9.7 SettlementDate19Choice***Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		322
Or}	DateCode <DtCd>	[1..1]	±		322

7.1.9.7.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.9.7.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see ["SettlementDateCode8Choice"](#) on page 318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		319
Or}	Proprietary <Prtry>	[1..1]	±		319

7.1.9.8 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		322
	ToDate <ToDt>	[1..1]	Date		322

7.1.9.8.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: ["ISODate"](#) on page 550

7.1.9.8.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 550

7.1.10 Date Time Period

7.1.10.1 DateAndPeriod3Choice

Definition: Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		323
Or}	StatementPeriod <StmntPrd>	[1..1]	±		323

7.1.10.1.1 StatementDate <StmntDt>

Presence: [1..1]

Definition: Date of the statement.

StatementDate <StmntDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.10.1.2 StatementPeriod <StmntPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmntPrd> contains one of the following elements (see "Period7Choice" on page 317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		317
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		317

7.1.10.2 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		323
	ToDateTime <ToDtTm>	[1..1]	DateTime		324

7.1.10.2.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 551

7.1.10.2.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 551

7.1.11 Document

7.1.11.1 DocumentNumber5Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		324
Or	LongNumber <LngNb>	[1..1]	Text		324
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		324

Constraints

- **ShortLongNumberRule**

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

7.1.11.1.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 555

7.1.11.1.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 555

7.1.11.1.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "[GenericIdentification36](#)" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		351

7.1.12 Financial Instrument

7.1.12.1 FinancialInstrumentAttributes138

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		327
	DayCountBasis <DayCntBsis>	[0..1]	±		327
	RegistrationForm <RegnForm>	[0..1]	±		328
	PaymentFrequency <PmtFrqcy>	[0..1]	±		328
	PaymentStatus <PmtSts>	[0..1]	±		328
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		328
	ClassificationType <ClssfctnTp>	[0..1]	±		329
	OptionStyle <OptnStyle>	[0..1]	±		329
	OptionType <OptnTp>	[0..1]	±		329
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	329
	CouponDate <CpnDt>	[0..1]	Date		330
	ExpiryDate <XpryDt>	[0..1]	Date		330
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		330
	MaturityDate <MtrtyDt>	[0..1]	Date		330
	IssueDate <IssDt>	[0..1]	Date		330
	NextCallableDate <NxtClblDt>	[0..1]	Date		330
	PutableDate <PutblDt>	[0..1]	Date		331
	DatedDate <DtdDt>	[0..1]	Date		331
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		331
	PreviousFactor <PrvsFctr>	[0..1]	Rate		331
	CurrentFactor <CurFctr>	[0..1]	Rate		331
	NextFactor <NxtFctr>	[0..1]	Rate		331
	InterestRate <IntrstRate>	[0..1]	Rate		331
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		331
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		332
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		332
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		332
	PoolNumber <PoolNb>	[0..1]	±		332
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		332
	CallableIndicator <ClblInd>	[0..1]	Indicator		333
	PutableIndicator <PutblInd>	[0..1]	Indicator		333

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		333
	ExercisePrice <ExrcPric>	[0..1]	±		333
	SubscriptionPrice <SbcptPric>	[0..1]	±		334
	ConversionPrice <ConvsPric>	[0..1]	±		334
	StrikePrice <StrkPric>	[0..1]	±		334
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		334
	ContractSize <CtrctSz>	[0..1]	±		335
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C4, C5, C7, C8, C9	335
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		336

Constraints

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

7.1.12.1.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Market(s) on which the security is listed.

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification3Choice" on page 357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		357
Or}	Description <Desc>	[1..1]	Text		357

7.1.12.1.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

DayCountBasis <DayCntBsis> contains one of the following elements (see ["InterestComputationMethodFormat4Choice"](#) on page 391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		391
Or}	Proprietary <Prtry>	[1..1]	±		394

7.1.12.1.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see ["FormOfSecurity6Choice"](#) on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		402
Or}	Proprietary <Prtry>	[1..1]	±		402

7.1.12.1.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["Frequency23Choice"](#) on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		346
Or}	Proprietary <Prtry>	[1..1]	±		346

7.1.12.1.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see ["SecuritiesPaymentStatus5Choice"](#) on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		476
Or}	Proprietary <Prtry>	[1..1]	±		476

7.1.12.1.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following elements (see "Frequency23Choice" on page 346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		346
Or}	Proprietary <Prtry>	[1..1]	±		346

7.1.12.1.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType32Choice" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		363
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		363

7.1.12.1.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see "OptionStyle8Choice" on page 373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		373
Or}	Proprietary <Prtry>	[1..1]	±		373

7.1.12.1.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following elements (see "OptionType6Choice" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		364
Or}	Proprietary <Prtry>	[1..1]	±		364

7.1.12.1.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 492

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.12.1.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 550

7.1.12.1.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 550

7.1.12.1.13 FloatingRateFixingDate <FltgRateFxdt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: "ISODate" on page 550

7.1.12.1.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 550

7.1.12.1.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 550

7.1.12.1.16 NextCallableDate <NxtClldDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 550

7.1.12.1.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: "ISODate" on page 550

7.1.12.1.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 550

7.1.12.1.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 550

7.1.12.1.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 554

7.1.12.1.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 554

7.1.12.1.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 554

7.1.12.1.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: "PercentageRate" on page 555

7.1.12.1.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: ["PercentageRate" on page 555](#)

7.1.12.1.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: ["PercentageRate" on page 555](#)

7.1.12.1.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: ["PercentageRate" on page 555](#)

7.1.12.1.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see ["Number22Choice" on page 390](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		391
Or}	Long <Lng>	[1..1]	±		391

7.1.12.1.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see ["GenericIdentification37" on page 351](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		351
	Issuer <Issr>	[0..1]	Text		351

7.1.12.1.29 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 553](#)):

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

7.1.12.1.30 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.12.1.31 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.12.1.32 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see "PriceType4Choice" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		445
Or}	Indicative <Indctv>	[1..1]	±		446

7.1.12.1.33 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.12.134 SubscriptionPrice <SbcptPric>*Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.12.135 ConversionPrice <ConvsPric>*Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.12.136 StrikePrice <StrkPric>*Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.12.137 MinimumNominalQuantity <MinNmnlQty>*Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		342

7.1.12.138 ContractSize <CtrctSz>*Presence:* [0..1]*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.12.139 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>*Presence:* [0..*]*Definition:* Identification of the underlying security.*Impacted by:* C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

On Condition

 /Description is absent

Following Must be True

 /ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.1.12.1.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "Max350Text" on page 557

7.1.12.2 FinancialInstrument21

Definition: Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		336
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		337
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		337
	ProductGroup <PdctGrp>	[0..1]	Text		337
	UmbrellaName <UmbrellNm>	[0..1]	Text		337
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	337
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	338
	RequestedNAVCurrency <ReqdNAVCCy>	[0..1]	CodeSet	C2	338
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		338
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C3	338
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C3	339

7.1.12.2.1 ClassType <ClsTp>

Presence: [0..1]

Definition: Features of units offered by a fund. For example, a unit may have a specific load structure, for example, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg,

with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: "Max35Text" on page 557

7.1.12.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 511

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

7.1.12.2.3 DistributionPolicy <DstrbtnPlcy>

Presence: [0..1]

Definition: Income policy relating to a class type, that is, if income is paid out or retained in the fund.

Datatype: "DistributionPolicy1Code" on page 503

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

7.1.12.2.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: "Max140Text" on page 556

7.1.12.2.5 UmbrellaName <UmbrllNm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: "Max35Text" on page 557

7.1.12.2.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

7.1.12.2.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 492

Constraints

- **ActiveCurrency**

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

7.1.12.2.8 RequestedNAVCurrency <ReqdNAVCcy>

Presence: [0..1]

Definition: Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 492

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.12.2.9 DualFundIndicator <DualFndInd>

Presence: [0..1]

Definition: Indicates whether the fund has two prices.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.12.2.10 CountryOfDomicile <CtryOfDmcl>

Presence: [0..1]

Definition: Country where the fund has legal domicile as reflected in the ISIN classification.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.12.2.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.12.3 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		340
	OtherIdentification <OthrId>	[0..*]			340
	Identification <Id>	[1..1]	Text		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341
	Description <Desc>	[0..1]	Text		341

Constraints

- **DescriptionPresenceRule**

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

On Condition

 /Description is absent

Following Must be True

 /ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.1.12.3.1 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 552

7.1.12.3.2 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		340
	Suffix <Sfx>	[0..1]	Text		340
	Type <Tp>	[1..1]	±		341

7.1.12.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 557

7.1.12.3.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 556

7.1.12.3.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		351
Or}	Proprietary <Prtry>	[1..1]	Text		351

7.1.12.3.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 556

7.1.12.4 BasicCollateralValuation1Details

Definition: Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		341
	HaircutSource <HrcutSrc>	[0..1]	±		341

7.1.12.4.1 ValuationHaircut <ValtnHrcut>

Presence: [1..1]

Definition: Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

Datatype: "PercentageRate" on page 555

7.1.12.4.2 HaircutSource <HrcutSrc>

Presence: [0..1]

Definition: Place where the valuation haircut was calculated.

HaircutSource <HrcutSrc> contains the following elements (see "PartyIdentification15" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	430
	Identification <Id>	[1..1]	Text		431

7.1.13 Financial Instrument Quantity

7.1.13.1 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		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.13.1.1 Unit <Unit>

Presence: [1..1]

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

Datatype: "DecimalNumber" on page 554

7.1.13.1.2 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 491

7.1.13.1.3 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 491

7.1.13.2 Quantity6Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		342
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		343

7.1.13.2.1 Quantity <Qty>

Presence: [1..1]

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

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.13.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

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

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see "[OriginalAndCurrentQuantities1](#)" on page 454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		454
	AmortisedValue <AmtsdVal>	[1..1]	Amount		454

7.1.14 Foreign Exchange

7.1.14.1 ForeignExchangeTerms34

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	343
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	344
	ExchangeRate <XchgRate>	[1..1]	Rate		344
	QuotationDate <QtnDt>	[0..1]	DateTime		344
	QuotingInstitution <QtgInstn>	[0..1]	±		344

7.1.14.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

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

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

Datatype: "[ActiveOrHistoricCurrencyCode](#)" on page 492

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.14.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 492

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.14.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 554

7.1.14.1.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: "ISODatetime" on page 551

7.1.14.1.5 QuotingInstitution <Qtglnstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <Qtglnstn> contains one of the following elements (see "PartyIdentification120Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		433
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		433

7.1.15 Frequency

7.1.15.1 Frequency22Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		345
Or}	Proprietary <Prtry>	[1..1]	±		345

7.1.15.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency7Code" on page 503

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

7.1.15.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.15.2 Frequency23Choice

Definition: Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		346
Or}	Proprietary <Prtry>	[1..1]	±		346

7.1.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "[EventFrequency3Code](#)" on page 503

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

7.1.15.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.16 Identification Information

7.1.16.1 TransactionIdentifications55

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		347
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	IdentifierSet		347
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		348
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		348
	CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>	[0..1]	Text		348
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		348
	CommonIdentification <CmonId>	[0..1]	Text		348
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		348
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		348
	RelatedTransactionIdentification <RltdTxId>	[0..1]	Text		349

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

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

7.1.16.1.1 TradeIdentification <TradId>

Presence: [0..*]

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 557

7.1.16.1.2 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

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

Datatype: "UTIdentifier" on page 553

7.1.16.1.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.7 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.8 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 557

7.1.16.1.9 NettingServiceProviderIdentification <NetgSvcPrvdrld>

Presence: [0..1]

Definition: Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

Datatype: "Max35Text" on page 557

7.1.16.1.10 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.16.1.11 RelatedTransactionIdentification <RltdTxId>*Presence:* [0..1]*Definition:* Matching reference*Datatype:* "Max35Text" on page 557**7.1.16.2 GenericIdentification80***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		349
	Identification <Id>	[0..1]	Text		349

7.1.16.2.1 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 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.16.2.2 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 557**7.1.16.3 IdentificationType42Choice***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		349
Or}	Proprietary <Prtry>	[1..1]	±		350

7.1.16.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification1Code" on page 547

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.

7.1.16.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.16.4 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		351

7.1.16.4.1 Identification <Id>

Presence: [1..1]

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

Datatype: "[Max35Text](#)" on page 557

7.1.16.4.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.16.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 557

7.1.16.5 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		351
Or}	Proprietary <Prtry>	[1..1]	Text		351

7.1.16.5.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 506

7.1.16.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 557

7.1.16.6 GenericIdentification37

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		351
	Issuer <Issr>	[0..1]	Text		351

7.1.16.6.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

7.1.16.6.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.16.7 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		352
	Issuer <Issr>	[0..1]	Text		352

7.1.16.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 557

7.1.16.7.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 557

7.1.16.7.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.16.8 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		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.16.8.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 555

7.1.16.8.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.16.8.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 557

7.1.16.9 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		353
	Identification <Id>	[0..1]	Text		353

7.1.16.9.1 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 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.16.9.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "Max35Text" on page 557

7.1.16.10 GenericIdentification56

Definition: Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354
	Balance <Bal>	[1..1]	Quantity		354

7.1.16.10.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 555**7.1.16.10.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 557**7.1.16.10.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 557**7.1.16.10.4 Balance <Bal>***Presence:* [1..1]*Definition:* Value of the balance.*Datatype:* "DecimalNumber" on page 554**7.1.17 Market****7.1.17.1 MarketIdentification89***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]	±		354
	Type <Tp>	[1..1]			355
{Or	Code <Cd>	[1..1]	CodeSet		355
Or}	Proprietary <Prtry>	[1..1]	±		355

7.1.17.1.1 Identification <Id>*Presence:* [0..1]*Definition:* Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to 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 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		356
Or}	Description <Desc>	[1..1]	Text		356

7.1.17.1.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following **MarketType15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		355
Or}	Proprietary <Prtry>	[1..1]	±		355

7.1.17.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "[MarketType4Code](#)" on page 515

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

7.1.17.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.17.2 MarketClientSide6Choice

Definition: Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		356
Or}	Proprietary <Prtry>	[1..1]	±		356

7.1.17.2.1 Code <Cd>

Presence: [1..1]

Definition: Market side or a client side information expressed as an ISO 20022 code.

Datatype: "MarketClientSide1Code" on page 514

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

7.1.17.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market side or a client side information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.17.3 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		356
Or}	Description <Desc>	[1..1]	Text		356

7.1.17.3.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 553

7.1.17.3.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 557

7.1.17.4 MarketIdentification3Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		357
Or}	Description <Desc>	[1..1]	Text		357

7.1.17.4.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

Datatype: "MICIdentifier" on page 553

7.1.17.4.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 557

7.1.17.5 PlaceOfTradeIdentification1

Definition: Identification of market in which a trade transaction has been executed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	357
	LEI <LEI>	[0..1]	IdentifierSet		358

7.1.17.5.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: C17 "MarketTypeAndIdentificationRule"

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see "MarketIdentification84" on page 358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		358
	Type <Tp>	[1..1]	±		358

Constraints

- **MarketTypeAndIdentificationRule**

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.

7.1.17.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: "LEIIdentifier" on page 552

7.1.17.6 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]	±		358
	Type <Tp>	[1..1]	±		358

Constraints

- **MarketTypeAndIdentificationRule**

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.

7.1.17.6.1 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 356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		356
Or}	Description <Desc>	[1..1]	Text		356

7.1.17.6.2 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 359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		359
Or}	Proprietary <Prtry>	[1..1]	±		359

7.1.17.7 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		359
Or}	Proprietary <Prtry>	[1..1]	±		359

7.1.17.7.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "[MarketType2Code](#)" on page 515

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.

7.1.17.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18 Miscellaneous

7.1.18.1 ExposureType25Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		360
Or}	Proprietary <Prtry>	[1..1]	±		361

7.1.18.1.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: "ExposureType15Code" on page 504

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.

CodeName	Name	Definition
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.

7.1.18.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.2 SettlementSystemMethod4Choice

Definition: Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		362
Or}	Proprietary <Prtry>	[1..1]	±		362

7.1.18.2.1 Code <Cd>

Presence: [1..1]

Definition: Settlement system expressed as an ISO 20022 code.

Datatype: "[SettlementSystemMethod1Code](#)" on page 538

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

7.1.18.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.3 ClassificationType32Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		363
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		363

7.1.18.3.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 551

7.1.18.3.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "GenericIdentification36" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		351

7.1.18.4 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		363
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		363

7.1.18.4.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 558

7.1.18.4.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.18.5 OptionType6Choice

Definition: Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		364
Or}	Proprietary <Prtry>	[1..1]	±		364

7.1.18.5.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 516

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

7.1.18.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.6 PriorityNumeric4Choice

Definition: Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		364
Or}	Proprietary <Prtry>	[1..1]	±		365

7.1.18.6.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: "Exact4NumericText" on page 555

7.1.18.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.7 CentralCounterPartyEligibility4Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		365
Or}	Proprietary <Prtry>	[1..1]	±		365

7.1.18.7.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.18.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.8 NettingEligibility4Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		366
Or}	Proprietary <Prtry>	[1..1]	±		366

7.1.18.8.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.18.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.9 ClassificationType1Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		366
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		366

7.1.18.9.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 551

7.1.18.9.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "[GenericIdentification1](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		352
	Issuer <Issr>	[0..1]	Text		352

7.1.18.10 Tracking4Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		367
Or}	Proprietary <Prtry>	[1..1]	±		367

7.1.18.10.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.11 Restriction5Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		368
Or}	Proprietary <Prtry>	[1..1]	±		368

7.1.18.11.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: "OwnershipLegalRestrictions1Code" on page 516

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

7.1.18.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.12 SecuritiesRTGS4Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		368
Or}	Proprietary <Prtry>	[1..1]	±		369

7.1.18.12.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.13 LetterOfGuarantee4Choice

Definition: Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		369
Or}	Proprietary <Prtry>	[1..1]	±		369

7.1.18.13.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.14 SettlementTransactionCondition34Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		370
Or}	Proprietary <Prtry>	[1..1]	±		371

7.1.18.14.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition12Code](#)" on page 539

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.

CodeName	Name	Definition
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

7.1.18.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.15 RegistrationReason5

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			372
{Or	Code <Cd>	[1..1]	CodeSet		372
Or}	Proprietary <Prtry>	[1..1]	±		373
	AdditionalInformation <AddtlInf>	[0..1]	Text		373

7.1.18.15.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		372
Or}	Proprietary <Prtry>	[1..1]	±		373

7.1.18.15.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "[Registration2Code](#)" on page 527

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.

CodeName	Name	Definition
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

7.1.18.15.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.15.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.18.16 OptionStyle8Choice

Definition: Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		373
Or}	Proprietary <Prtry>	[1..1]	±		373

7.1.18.16.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: "[OptionStyle2Code](#)" on page 516

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

7.1.18.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.17 FXStandingInstruction4Choice

Definition: Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		374
Or}	Proprietary <Prtry>	[1..1]	±		374

7.1.18.17.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the forex standing instruction in place should apply.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.18 TaxCapacityParty4Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		375
Or}	Proprietary <Prtry>	[1..1]	±		375

7.1.18.18.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: "TaxLiability1Code" on page 541

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

7.1.18.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Party tax capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.19 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		375
	Envelope <Envlp>	[1..1]	(External Schema)		376

Constraints

- **SupplementaryDataRule**

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

7.1.18.19.1 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 557

7.1.18.19.2 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.

7.1.18.20 SecuritiesTransactionType48Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	±		379

7.1.18.20.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType27Code" on page 535

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment

CodeName	Name	Definition
		(subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

7.1.18.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification30"](#) on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.21 SettlementOrCorporateActionEvent27Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		379
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	379

7.1.18.21.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see ["SecuritiesTransactionType44Choice"](#) on page 395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		395
Or}	Proprietary <Prtry>	[1..1]	±		397

7.1.18.21.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

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

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType73Choice" on page 403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		404
Or}	Proprietary <Prtry>	[1..1]	±		410

Constraints

- **EventTypeRule**

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

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

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

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

7.1.18.22 RepurchaseType23Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		380
Or}	Proprietary <Prtry>	[1..1]	±		381

7.1.18.22.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType10Code" on page 528

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.

CodeName	Name	Definition
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

7.1.18.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.23 BlockTrade4Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		381
Or}	Proprietary <Prtry>	[1..1]	±		381

7.1.18.23.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: "[BlockTrade1Code](#)" on page 493

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

7.1.18.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.24 SettlementOrCorporateActionEvent26Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		382
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	382

7.1.18.24.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType48Choice](#)" on page 376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		376
Or}	Proprietary <Prtry>	[1..1]	±		379

7.1.18.24.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: C13 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "[CorporateActionEventType73Choice](#)" on page 403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		404
Or}	Proprietary <Prtry>	[1..1]	±		410

Constraints

- **EventTypeRule**

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

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

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

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

7.1.18.25 Statement58

Definition: Characteristics of the report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryReference <QryRef>	[0..1]	Text		383
	ReportIdentification <RptId>	[0..1]	Text		383
	HistoricData <HstrcData>	[1..1]	Indicator		384
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		384
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		384

Constraints

- **ReportNumberRule**

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

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

7.1.18.25.1 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.18.25.2 ReportIdentification <RptId>

Presence: [0..1]

Definition: Reference common to all pages of a report.

Datatype: "Max35Text" on page 557

7.1.18.25.3 HistoricData <HstrcData>*Presence:* [1..1]*Definition:* Specifies whether the data is either historical (true) or current (false).*Datatype:* One of the following values must be used (see ["TrueFalseIndicator" on page 553](#)):

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

7.1.18.25.4 ActivityIndicator <ActvtyInd>*Presence:* [1..1]*Definition:* Indicates whether there is activity or information update reported in the statement.*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 553](#)):

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

7.1.18.25.5 SubAccountIndicator <SubAcctInd>*Presence:* [1..1]*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 553](#)):

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

7.1.18.26 ModificationCancellationAllowed4Choice*Definition:* Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		384
Or}	Proprietary <Prtry>	[1..1]	±		384

7.1.18.26.1 Indicator <Ind>*Presence:* [1..1]*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 553](#)):

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

7.1.18.26.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.27 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		385
Or}	ValueType <ValTp>	[1..1]	CodeSet		385

7.1.18.27.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.27.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "[PriceValueType1Code](#)" on page 525

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.

7.1.18.28 HoldIndicator6

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		386
	Reason <Rsn>	[0..*]	±		386

7.1.18.28.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.18.28.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see "RegistrationReason5" on page 372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			372
{Or	Code <Cd>	[1..1]	CodeSet		372
Or}	Proprietary <Prtry>	[1..1]	±		373
	AdditionalInformation <AddtlInf>	[0..1]	Text		373

7.1.18.29 DeliveryReturn3Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		386
Or}	Proprietary <Prtry>	[1..1]	±		387

7.1.18.29.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: "DeliveryReturn1Code" on page 502

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.

CodeName	Name	Definition
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

7.1.18.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.30 BalanceQuantity8Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		387
Or}	Proprietary <Prtry>	[1..1]	±		388

7.1.18.30.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		342
Or	FaceAmount <FaceAmt>	[1..1]	Amount		342
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		342

7.1.18.30.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354
	Balance <Bal>	[1..1]	Quantity		354

7.1.18.31 ProcessingPosition7Choice*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		388
Or}	Proprietary <Prtry>	[1..1]	±		389

Constraints

- **WithLinkageRule**

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

7.1.18.31.1 Code <Cd>*Presence:* [1..1]*Definition:* Processing position expressed as an ISO 20022 code.*Datatype:* "[ProcessingPosition3Code](#)" on page 526

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

7.1.18.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.32 BeneficialOwnership4Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		389
Or}	Proprietary <Prtry>	[1..1]	±		389

7.1.18.32.1 Indicator <Ind>

Presence: [1..1]

Definition: Specifies whether there is change of beneficial ownership.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 553):

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

7.1.18.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.33 AutomaticBorrowing6Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		390
Or}	Proprietary <Prtry>	[1..1]	±		390

7.1.18.33.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "[AutoBorrowing1Code](#)" on page 493

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

7.1.18.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.34 Number22Choice

Definition: Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		391
Or}	Long <Lng>	[1..1]	±		391

7.1.18.34.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 555

7.1.18.34.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Long <Lng> contains the following elements (see "GenericIdentification1" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		352
	Issuer <Issr>	[0..1]	Text		352

7.1.18.35 InterestComputationMethodFormat4Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		391
Or}	Proprietary <Prtry>	[1..1]	±		394

7.1.18.35.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod2Code" on page 511

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a

CodeName	Name	Definition
		31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the

CodeName	Name	Definition
		same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the

CodeName	Name	Definition
		same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

7.1.18.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.36 SecuritiesTransactionType44Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		395
Or}	Proprietary <Prtry>	[1..1]	±		397

7.1.18.36.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType26Code](#)" on page 533

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.

CodeName	Name	Definition
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).

CodeName	Name	Definition
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

7.1.18.36.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.37 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			398
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		398
	Identification <Id>	[0..1]	Text		399
Or	Country <Ctry>	[1..1]	CodeSet	C3	399
Or	TypeAndIdentification <TpAndId>	[1..1]			399
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		399
	Identification <Id>	[1..1]	IdentifierSet	C2	400
Or}	Proprietary <Prtry>	[1..1]	±		400

7.1.18.37.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		398
	Identification <Id>	[0..1]	Text		399

7.1.18.37.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "[SafekeepingPlace3Code](#)" on page 529

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.

7.1.18.37.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Additional information about the place of safekeeping.*Datatype:* "Max35Text" on page 557**7.1.18.37.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 501**Constraints**

- **Country**

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

7.1.18.37.3 TypeAndIdentification <TpAndId>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		399
	Identification <Id>	[1..1]	IdentifierSet	C2	400

7.1.18.37.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 529

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.

7.1.18.37.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 551**Constraints**

- **AnyBIC**

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

7.1.18.37.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification78](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		353
	Identification <Id>	[0..1]	Text		353

7.1.18.38 Registration9Choice*Definition:* Choice of format for the registration information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		400
Or}	Proprietary <Prtry>	[1..1]	±		401

7.1.18.38.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 526

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

7.1.18.38.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.39 UpdateType15Choice*Definition:* Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		401
Or}	Proprietary <Prtry>	[1..1]	±		401

7.1.18.39.1 Code <Cd>*Presence:* [1..1]*Definition:* Indicates whether the report is complete or contains changes only.*Datatype:* "[StatementUpdateType1Code](#)" on page 541

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

7.1.18.39.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Indicates whether the report is complete or contains changes only.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.40 FormOfSecurity6Choice*Definition:* Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		402
Or}	Proprietary <Prtry>	[1..1]	±		402

7.1.18.40.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: "FormOfSecurity1Code" on page 511

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

7.1.18.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.41 SettlingCapacity7Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		402
Or}	Proprietary <Prtry>	[1..1]	±		403

7.1.18.41.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: "SettlingCapacity2Code" on page 540

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

7.1.18.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.42 CorporateActionEventType73Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		404
Or}	Proprietary <Prtry>	[1..1]	±		410

Constraints

- **EventTypeRule**

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

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

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

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

7.1.18.42.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event type expressed as an ISO 20022 code.

Datatype: "CorporateActionEventType28Code" on page 494

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is

CodeName	Name	Definition
		commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.

CodeName	Name	Definition
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.

CodeName	Name	Definition
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
PRII	InterestPaymentWithPrincipal	Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in

CodeName	Name	Definition
		advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the

CodeName	Name	Definition
		aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.

CodeName	Name	Definition
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

7.1.18.42.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.18.43 Statement89

Definition: Defines the criteria used to report on the securities account positions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateOrPeriod <DtOrPrd>	[0..1]	±		410
	HistoricData <HstrcData>	[1..1]	Indicator		411
	StatementType <StmtTp>	[0..1]	±		411

7.1.18.43.1 DateOrPeriod <DtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

DateOrPeriod <DtOrPrd> contains one of the following elements (see ["DateAndPeriod3Choice"](#) on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		323
Or}	StatementPeriod <StmntPrd>	[1..1]	±		323

7.1.18.43.2 HistoricData <HstrcData>

Presence: [1..1]

Definition: Specifies whether the data is either historical (true) or current (false).

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 553):

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

7.1.18.43.3 StatementType <StmntTp>

Presence: [0..1]

Definition: Type of balance on which the statement is prepared.

StatementType <StmntTp> contains one of the following elements (see ["StatementType7Choice"](#) on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		457
Or}	Proprietary <Prtry>	[1..1]	±		457

7.1.19 Party Identification

7.1.19.1 AlternatePartyIdentification7

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]	±		411
	Country <Ctry>	[1..1]	CodeSet	C3	412
	AlternateIdentification <AltrnId>	[1..1]	Text		412

7.1.19.1.1 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 "[IdentificationType42Choice](#)" on page 349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		350

7.1.19.1.2 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: [C3 "Country"](#)

Datatype: "[CountryCode](#)" on page 501

Constraints

- **Country**

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

7.1.19.1.3 AlternateIdentification <Altrnd>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "[Max35Text](#)" on page 557

7.1.19.2 PartyIdentification144

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		412
	LEI <LEI>	[0..1]	IdentifierSet		413

7.1.19.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	413
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		413

7.1.19.2.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 552**7.1.19.3 PartyIdentification127Choice***Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	413
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		413

7.1.19.3.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 551**Constraints**

- **AnyBIC**

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

7.1.19.3.2 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 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		351

7.1.19.4 PartyIdentification136*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

7.1.19.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		433
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		433

7.1.19.4.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 552

7.1.19.5 PartyIdentificationAndAccount197

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		415
	LEI <LEI>	[0..1]	IdentifierSet		415
	AlternateIdentification <AltrnId>	[0..1]	±		415
	Nationality <Ntlty>	[0..1]	CodeSet	C3	416
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		416
	BlockchainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		416
	ProcessingIdentification <PrctlId>	[0..1]	Text		416
	AdditionalInformation <AddtlInf>	[0..1]	±	C1	416

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

7.1.19.5.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on [page 433](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		433
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		433

7.1.19.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on [page 552](#)

7.1.19.5.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		411
	Country <Ctry>	[1..1]	CodeSet	C3	412
	AlternateIdentification <AltrnId>	[1..1]	Text		412

7.1.19.5.4 Nationality <Ntlty>

Presence: [0..1]

Definition: Nationality of the investor or country of incorporation (for a company).

Impacted by: C3 "Country"

Datatype: "[CountryCode](#)" on page 501

Constraints

- **Country**

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

7.1.19.5.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 557

7.1.19.5.6 BlockChainAddressOrWallet <BlckChainAdrOrWlft>

Presence: [0..1]

Definition: Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

Datatype: "[Max140Text](#)" on page 556

7.1.19.5.7 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 557

7.1.19.5.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

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

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		434
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

7.1.19.6 Pledgee3

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			417
{Or	TypeAndIdentification <TpAndId>	[1..1]			418
	Identification <Id>	[1..1]	IdentifierSet	C2	418
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		418
Or	Identification <Id>	[1..1]			419
	Identification <Id>	[0..1]	Text		419
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		419
Or}	Proprietary <Prtry>	[1..1]	±		419
	LEI <LEI>	[0..1]	IdentifierSet		420

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

7.1.19.6.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

Presence: [0..1]

Definition: Unique identification of the party.

PledgeeTypeAndIdentification <PldgeeTpAndId> contains one of the following **PledgeeFormat5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			418
	Identification <Id>	[1..1]	IdentifierSet	C2	418
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		418
Or	Identification <Id>	[1..1]			419
	Identification <Id>	[0..1]	Text		419
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		419
Or}	Proprietary <Prtry>	[1..1]	±		419

7.1.19.6.1.1 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

TypeAndIdentification <TpAndId> contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C2	418
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		418

7.1.19.6.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 551

Constraints

- **AnyBIC**

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

7.1.19.6.1.1.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 525

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

7.1.19.6.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

Identification <Id> contains the following **PledgeeTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		419
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		419

7.1.19.6.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Additional information about the entity to which the financial instruments are pledged.

Datatype: "Max35Text" on page 557

7.1.19.6.1.2.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 525

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

7.1.19.6.1.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification80](#)" on page 349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		349
	Identification <Id>	[0..1]	Text		349

7.1.19.6.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 552**7.1.19.7 PartyIdentification148***Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			420
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	420
Or	NameAndAddress <NmAndAdr>	[1..1]	±		420
Or}	Country <Ctry>	[1..1]	CodeSet	C3	421
	LEI <LEI>	[0..1]	IdentifierSet		421
	ProcessingIdentification <PrctlId>	[0..1]	Text		421

7.1.19.7.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	420
Or	NameAndAddress <NmAndAdr>	[1..1]	±		420
Or}	Country <Ctry>	[1..1]	CodeSet	C3	421

7.1.19.7.1.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 551**Constraints**

- AnyBIC**

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

7.1.19.7.1.2 NameAndAddress <NmAndAdr>*Presence:* [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress5"](#) on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

7.1.19.7.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C3 "Country"](#)

Datatype: ["CountryCode"](#) on page 501

Constraints

- **Country**

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

7.1.19.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: ["LEIIdentifier"](#) on page 552

7.1.19.7.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 557

7.1.19.8 PartyIdentification272

Definition: Specifies the identification of a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		422
	PostalAddress <PstlAdr>	[0..1]	±		423
	Identification <Id>	[0..1]			423
{Or	OrganisationIdentification <OrgId>	[1..1]			424
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	425
	LEI <LEI>	[0..1]	IdentifierSet		425
	Other <Othr>	[0..*]			425
	Identification <Id>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]			426
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426
	Issuer <Issr>	[0..1]	Text		426
Or}	PrivateIdentification <PrvtId>	[1..1]			426
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			427
	BirthDate <BirthDt>	[1..1]	Date		427
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		427
	CityOfBirth <CityOfBirth>	[1..1]	Text		428
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	428
	Other <Othr>	[0..*]			428
	Identification <Id>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429
	Issuer <Issr>	[0..1]	Text		429
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	429
	ContactDetails <CtctDtls>	[0..1]	±		429

7.1.19.8.1 Name <Nm>

Presence: [0..1]

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

Datatype: "Max140Text" on page 556

7.1.19.8.2 PostalAddress <PstlAdr>*Presence:* [0..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress27" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			438
{Or	Code <Cd>	[1..1]	CodeSet		439
Or}	Proprietary <Prtry>	[1..1]	±		439
	CareOf <CareOf>	[0..1]	Text		439
	Department <Dept>	[0..1]	Text		439
	SubDepartment <SubDept>	[0..1]	Text		439
	StreetName <StrtNm>	[0..1]	Text		440
	BuildingNumber <BldgNb>	[0..1]	Text		440
	BuildingName <BldgNm>	[0..1]	Text		440
	Floor <Flr>	[0..1]	Text		440
	UnitNumber <UnitNb>	[0..1]	Text		440
	PostBox <PstBx>	[0..1]	Text		440
	Room <Room>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		441
	TownLocationName <TwnLctnNm>	[0..1]	Text		441
	DistrictName <DstrctNm>	[0..1]	Text		441
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		441
	Country <Ctry>	[0..1]	CodeSet	C3	441
	AddressLine <AdrLine>	[0..7]	Text		441

7.1.19.8.3 Identification <Id>*Presence:* [0..1]*Definition:* Unique and unambiguous identification of a party.

Identification <Id> contains one of the following **Party52Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]			424
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	425
	LEI <LEI>	[0..1]	IdentifierSet		425
	Other <Othr>	[0..*]			425
	Identification <Id>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]			426
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426
	Issuer </Issr>	[0..1]	Text		426
Or}	PrivateIdentification <PrvtId>	[1..1]			426
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			427
	BirthDate <BirthDt>	[1..1]	Date		427
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		427
	CityOfBirth <CityOfBirth>	[1..1]	Text		428
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	428
	Other <Othr>	[0..*]			428
	Identification <Id>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429
	Issuer </Issr>	[0..1]	Text		429

7.1.19.8.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

OrganisationIdentification <OrgId> contains the following **OrganisationIdentification39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	425
	LEI <LEI>	[0..1]	IdentifierSet		425
	Other <Othr>	[0..*]			425
	Identification </Id>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]			426
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426
	Issuer </Issr>	[0..1]	Text		426

7.1.19.8.3.1.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Business identification code of the organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 551

Constraints

- **AnyBIC**

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

7.1.19.8.3.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 552

7.1.19.8.3.1.3 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]			426
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426
	Issuer <Issr>	[0..1]	Text		426

7.1.19.8.3.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max256Text" on page 557

7.1.19.8.3.1.3.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426

7.1.19.8.3.1.3.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalOrganisationIdentification1Code" on page 506

7.1.19.8.3.1.3.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

7.1.19.8.3.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.19.8.3.2 PrivateIdentification <PrvtId>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person, for example a passport.

PrivateIdentification <PrvtId> contains the following **PersonIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			427
	BirthDate <BirthDt>	[1..1]	Date		427
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		427
	CityOfBirth <CityOfBirth>	[1..1]	Text		428
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	428
	Other <Othr>	[0..*]			428
	Identification <Id>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429
	Issuer <Issr>	[0..1]	Text		429

7.1.19.8.3.2.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

Presence: [0..1]

Definition: Date and place of birth of a person.

DateAndPlaceOfBirth <DtAndPlcOfBirth> contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		427
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		427
	CityOfBirth <CityOfBirth>	[1..1]	Text		428
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	428

7.1.19.8.3.2.1.1 BirthDate <BirthDt>

Presence: [1..1]

Definition: Date on which a person is born.

Datatype: "ISODate" on page 550

7.1.19.8.3.2.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: "Max35Text" on page 557

7.1.19.8.3.2.1.3 CityOfBirth <CityOfBirth>*Presence:* [1..1]*Definition:* City where a person was born.*Datatype:* "Max35Text" on page 557**7.1.19.8.3.2.1.4 CountryOfBirth <CtryOfBirth>***Presence:* [1..1]*Definition:* Country where a person was born.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 501**Constraints**

- **Country**

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

7.1.19.8.3.2.2 Other <Othr>*Presence:* [0..*]*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.**Other <Othr>** contains the following **GenericPersonIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]			428
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429
	Issuer <Issr>	[0..1]	Text		429

7.1.19.8.3.2.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique and unambiguous identification of a person.*Datatype:* "Max256Text" on page 557**7.1.19.8.3.2.2.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.

SchemaName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]	Text		429

7.1.19.8.3.2.2.2.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPersonIdentification1Code" on page 506

7.1.19.8.3.2.2.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max35Text" on page 557

7.1.19.8.3.2.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 557

7.1.19.8.4 CountryOfResidence <CtryOfRes>

Presence: [0..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: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.19.8.5 ContactDetails <CtctDtls>

Presence: [0..1]

Definition: Set of elements used to indicate how to contact the party.

ContactDetails <CtctDtls> contains the following elements (see "Contact13" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		435
	Name <Nm>	[0..1]	Text		435
	PhoneNumber <PhneNb>	[0..1]	Text		435
	MobileNumber <MobNb>	[0..1]	Text		436
	FaxNumber <FaxNb>	[0..1]	Text		436
	URLAddress <URLAdr>	[0..1]	Text		436
	EmailAddress <EmailAdr>	[0..1]	Text		436
	EmailPurpose <EmailPurp>	[0..1]	Text		436
	JobTitle <JobTitl>	[0..1]	Text		436
	Responsibility <Rspnsblty>	[0..1]	Text		436
	Department <Dept>	[0..1]	Text		436
	Other <Othr>	[0..*]			437
	ChannelType <ChanlTp>	[1..1]	Text		437
	Identification <Id>	[0..1]	Text		437
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		437

7.1.19.9 PartyIdentification15

Definition: Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C3	430
	Identification <Id>	[1..1]	Text		431

7.1.19.9.1 Country <Ctry>

Presence: [0..1]

Definition: Country in which the organisation is registered.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.19.9.2 Identification <Id>

Presence: [1..1]

Definition: Description of an organisation.

Datatype: "Max35Text" on page 557

7.1.19.10 PartyIdentificationAndAccount170

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrctlId>	[0..1]	Text		432

7.1.19.10.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		433
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		433

7.1.19.10.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 552

7.1.19.10.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 246 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		246
	Type <Tp>	[0..1]	±		246
	Name <Nm>	[0..1]	Text		246

7.1.19.10.4 ProcessingIdentification <Prcgld>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 557

7.1.19.11 SystemPartyIdentification8

Definition: Unique and unambiguous identification of a party within a system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		432
	ResponsiblePartyIdentification <RspnsblPtyId>	[0..1]	±		432

7.1.19.11.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification to unambiguously identify the party within the system.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

7.1.19.11.2 ResponsiblePartyIdentification <RspnsblPtyId>

Presence: [0..1]

Definition: Unique identification of the party responsible for the maintenance of the party reference data.

ResponsiblePartyIdentification <RspnsblPtyId> contains the following elements (see "[PartyIdentification136](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	LEI <LEI>	[0..1]	IdentifierSet		414

7.1.19.12 PartyIdentification120Choice

Definition: Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		433
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		433

7.1.19.12.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 551

Constraints

- **AnyBIC**

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

7.1.19.12.2 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 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		351

7.1.19.12.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress5"](#) on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

7.1.19.13 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		434
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

7.1.19.13.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: ["Max350Text"](#) on page 557

7.1.19.13.2 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 556

7.1.19.13.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: ["Max350Text"](#) on page 557

7.1.20 Person Identification

7.1.20.1 Contact13

Definition: Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		435
	Name <Nm>	[0..1]	Text		435
	PhoneNumber <PhneNb>	[0..1]	Text		435
	MobileNumber <MobNb>	[0..1]	Text		436
	FaxNumber <FaxNb>	[0..1]	Text		436
	URLAddress <URLAdr>	[0..1]	Text		436
	EmailAddress <EmailAdr>	[0..1]	Text		436
	EmailPurpose <EmailPurp>	[0..1]	Text		436
	JobTitle <JobTitl>	[0..1]	Text		436
	Responsibility <Rspnsblty>	[0..1]	Text		436
	Department <Dept>	[0..1]	Text		436
	Other <Othr>	[0..*]			437
	ChannelType <ChanlTp>	[1..1]	Text		437
	Identification <Id>	[0..1]	Text		437
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		437

7.1.20.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix2Code" on page 515

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

7.1.20.1.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max140Text" on page 556

7.1.20.1.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 558

7.1.20.1.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 558

7.1.20.1.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 558

7.1.20.1.6 URLAddress <URLAdr>

Presence: [0..1]

Definition: Address for the Universal Resource Locator (URL), for example an address used over the www (HTTP) service.

Datatype: "Max2048Text" on page 556

7.1.20.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 557

7.1.20.1.8 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: "Max35Text" on page 557

7.1.20.1.9 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: "Max35Text" on page 557

7.1.20.1.10 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: "Max35Text" on page 557

7.1.20.1.11 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: "Max70Text" on page 558

7.1.20.1.12 Other <Othr>

Presence: [0..*]

Definition: Contact details in another form.

Other <Othr> contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanTp>	[1..1]	Text		437
	Identification <Id>	[0..1]	Text		437

7.1.20.1.12.1 ChannelType <ChanTp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: "Max4Text" on page 557

7.1.20.1.12.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: "Max128Text" on page 556

7.1.20.1.13 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: "PreferredContactMethod2Code" on page 525

CodeName	Name	Definition
MAIL	Email	Preferred method used to reach the contact is per email.
FAXX	Fax	Preferred method used to reach the contact is per fax.
LETT	Letter	Preferred method used to reach the contact is per letter.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.
ONLI	Online	Preferred method used to reach the contact is online.
PHON	Phone	Preferred method used to reach the contact is per phone.

7.1.21 Postal Address

7.1.21.1 PostalAddress27

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]			438
{Or	Code <Cd>	[1..1]	CodeSet		439
Or}	Proprietary <Prtry>	[1..1]	±		439
	CareOf <CareOf>	[0..1]	Text		439
	Department <Dept>	[0..1]	Text		439
	SubDepartment <SubDept>	[0..1]	Text		439
	StreetName <StrtNm>	[0..1]	Text		440
	BuildingNumber <BldgNb>	[0..1]	Text		440
	BuildingName <BldgNm>	[0..1]	Text		440
	Floor <Flr>	[0..1]	Text		440
	UnitNumber <UnitNb>	[0..1]	Text		440
	PostBox <PstBx>	[0..1]	Text		440
	Room <Room>	[0..1]	Text		440
	PostCode <PstCd>	[0..1]	Text		440
	TownName <TwnNm>	[0..1]	Text		441
	TownLocationName <TwnLctnNm>	[0..1]	Text		441
	DistrictName <DstrctNm>	[0..1]	Text		441
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		441
	Country <Ctry>	[0..1]	CodeSet	C3	441
	AddressLine <AdrLine>	[0..7]	Text		441

7.1.21.1.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

AddressType <AdrTp> contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		439
Or}	Proprietary <Prtry>	[1..1]	±		439

7.1.21.1.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of address expressed as a code.*Datatype:* "AddressType2Code" on page 493

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.

7.1.21.1.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.21.1.2 CareOf <CareOf>*Presence:* [0..1]

Definition: Identifies an addressee that is accepting the correspondence for the intended recipient. Using care of ensures the correspondence reaches the right recipient rather than getting returned to the sender.

Datatype: "Max140Text" on page 556**7.1.21.1.3 Department <Dept>***Presence:* [0..1]*Definition:* Identification of a division of a large organisation or building.*Datatype:* "Max70Text" on page 558**7.1.21.1.4 SubDepartment <SubDept>***Presence:* [0..1]*Definition:* Identification of a sub-division of a large organisation or building.*Datatype:* "Max70Text" on page 558

7.1.21.1.5 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max140Text" on page 556

7.1.21.1.6 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 556

7.1.21.1.7 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: "Max140Text" on page 556

7.1.21.1.8 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: "Max70Text" on page 558

7.1.21.1.9 UnitNumber <UnitNb>

Presence: [0..1]

Definition: Identifies a flat or dwelling within the building.

Datatype: "Max16Text" on page 556

7.1.21.1.10 PostBox <PstBx>

Presence: [0..1]

Definition: Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

Datatype: "Max16Text" on page 556

7.1.21.1.11 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: "Max70Text" on page 558

7.1.21.1.12 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 556

7.1.21.1.13 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max140Text" on page 556

7.1.21.1.14 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: "Max140Text" on page 556

7.1.21.1.15 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: "Max140Text" on page 556

7.1.21.1.16 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country such as state, region, county.

Datatype: "Max35Text" on page 557

7.1.21.1.17 Country <Ctry>

Presence: [0..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.21.1.18 AddressLine <AdrLine>

Presence: [0..7]

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

Datatype: "Max70Text" on page 558

7.1.21.2 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		442
	AddressLine <AdrLine>	[0..5]	Text		442
	StreetName <StrtNm>	[0..1]	Text		442
	BuildingNumber <BldgNb>	[0..1]	Text		442
	PostCode <PstCd>	[0..1]	Text		443
	TownName <TwnNm>	[0..1]	Text		443
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		443
	Country <Ctry>	[1..1]	CodeSet	C3	443

7.1.21.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 493

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.

7.1.21.2.2 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 558

7.1.21.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 558

7.1.21.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 556

7.1.21.2.5 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 556

7.1.21.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.21.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 557

7.1.21.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 501

Constraints

- **Country**

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

7.1.21.3 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		443
	Address <Adr>	[0..1]	±		444

7.1.21.3.1 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 557

7.1.21.3.2 Address <Adr>*Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see "[PostalAddress1](#)" on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		442
	AddressLine <AdrLine>	[0..5]	Text		442
	StreetName <StrtNm>	[0..1]	Text		442
	BuildingNumber <BldgNb>	[0..1]	Text		442
	PostCode <PstCd>	[0..1]	Text		443
	TownName <TwnNm>	[0..1]	Text		443
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		443
	Country <Ctry>	[1..1]	CodeSet	C3	443

7.1.22 Price**7.1.22.1 Price7***Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.22.1.1 Type <Tp>*Presence:* [1..1]*Definition:* Specification of the price type.**Type <Tp>** contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		385
Or}	ValueType <ValTp>	[1..1]	CodeSet		385

7.1.22.1.2 Value <Val>*Presence:* [1..1]*Definition:* Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "PriceRateOrAmount3Choice" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		445
Or}	Amount <Amt>	[1..1]	Amount	C2	445

7.1.22.2 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		445
Or}	Amount <Amt>	[1..1]	Amount	C2	445

7.1.22.2.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 555

7.1.22.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 490

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.22.3 PriceType4Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		445
Or}	Indicative <Indctv>	[1..1]	±		446

7.1.22.3.1 Market <Mkt>

Presence: [1..1]

Definition: Last reported price of a financial instrument in a market, determined by supply and demand.

Market <Mkt> contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.22.3.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see "Price7" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.22.4 TypeOfPrice29Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		446
Or}	Proprietary <Prtry>	[1..1]	±		446

7.1.22.4.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice14Code" on page 548

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

7.1.22.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.22.5 PriceInformation20

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		447
	Value <Val>	[1..1]	±		447
	ValueType <ValTp>	[1..1]	±		448
	SourceOfPrice <SrcOfPric>	[0..1]	±		448
	QuotationDate <QtnDt>	[0..1]	±		448

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

7.1.22.5.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following elements (see "[TypeOfPrice28Choice](#)" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		450
Or}	Proprietary <Prtry>	[1..1]	±		451

7.1.22.5.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see ["PriceRateOrAmountOrUnknown2Choice"](#) on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		449
Or	Amount <Amt>	[1..1]	Amount	C2	449
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		449

7.1.22.5.3 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

ValueType <ValTp> contains one of the following elements (see ["YieldedOrValueType1Choice"](#) on page 385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		385
Or}	ValueType <ValTp>	[1..1]	CodeSet		385

7.1.22.5.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see ["MarketIdentification89"](#) on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		354
	Type <Tp>	[1..1]			355
{Or	Code <Cd>	[1..1]	CodeSet		355
Or}	Proprietary <Prtry>	[1..1]	±		355

7.1.22.5.5 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

QuotationDate <QtnDt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.22.6 PriceRateOrAmountOrUnknown2Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		449
Or	Amount <Amt>	[1..1]	Amount	C2	449
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		449

7.1.22.6.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "PercentageRate" on page 555

7.1.22.6.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 490

Constraints

- **ActiveOrHistoricCurrency**

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

7.1.22.6.3 UnknownIndicator <UknwnInd>

Presence: [1..1]

Definition: Indicates whether the market price is unknown.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 553):

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

7.1.22.7 TypeOfPrice28Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		450
Or}	Proprietary <Prtry>	[1..1]	±		451

7.1.22.7.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "TypeOfPrice11Code" on page 547

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

7.1.22.7.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of price expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.23 Quantity**7.1.23.1 QuantityBreakdown54***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		451
	LotQuantity <LotQty>	[0..1]	±		451
	LotDateTime <LotDtTm>	[0..1]	±		452
	LotPrice <LotPric>	[0..1]	±		452
	TypeOfPrice <TpOfPric>	[0..1]	±		452

7.1.23.1.1 LotNumber <LotNb>*Presence:* [0..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		351
	Issuer <Issr>	[0..1]	Text		351

7.1.23.1.2 LotQuantity <LotQty>*Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see "[Balance7](#)" on page 267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		267
	Quantity <Qty>	[1..1]	±		267

7.1.23.1.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		321
Or}	DateTime <DtTm>	[1..1]	DateTime		321

7.1.23.1.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "[Price7](#)" on page 444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		444
	Value <Val>	[1..1]	±		444

7.1.23.1.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		446
Or}	Proprietary <Prtry>	[1..1]	±		446

7.1.24 Safekeeping Place

7.1.24.1 SafeKeepingPlace3

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).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		453
	LEI <LEI>	[0..1]	IdentifierSet		453

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

7.1.24.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			398
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		398
	Identification <Id>	[0..1]	Text		399
Or	Country <Ctry>	[1..1]	CodeSet	C3	399
Or	TypeAndIdentification <TpAndId>	[1..1]			399
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		399
	Identification <Id>	[1..1]	IdentifierSet	C2	400
Or}	Proprietary <Prtry>	[1..1]	±		400

7.1.24.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: "LEIIdentifier" on page 552

7.1.25 Securities Quantity

7.1.25.1 OriginalAndCurrentQuantities1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		454
	AmortisedValue <AmtsdVal>	[1..1]	Amount		454

7.1.25.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

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

Datatype: ["ImpliedCurrencyAndAmount" on page 491](#)

7.1.25.1.2 AmortisedValue <AmtsdVal>

Presence: [1..1]

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

Datatype: ["ImpliedCurrencyAndAmount" on page 491](#)

7.1.26 Settlement Chain

7.1.26.1 SettlementParties78

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		455
	Party1 <Pty1>	[0..1]	±		455
	Party2 <Pty2>	[0..1]	±		456
	Party3 <Pty3>	[0..1]	±		456
	Party4 <Pty4>	[0..1]	±		456
	Party5 <Pty5>	[0..1]	±		457

Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

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

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

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

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

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

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

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

7.1.26.1.1 Depository <Dpstry>

Presence: [0..1]

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

Depository <Dpstry> contains the following elements (see ["PartyIdentification148"](#) on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			420
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	420
Or	NameAndAddress <NmAndAdr>	[1..1]	±		420
Or}	Country <Ctry>	[1..1]	CodeSet	C3	421
	LEI <LEI>	[0..1]	IdentifierSet		421
	ProcessingIdentification <PrcgId>	[0..1]	Text		421

7.1.26.1.2 Party1 <Pty1>

Presence: [0..1]

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

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrcgId>	[0..1]	Text		432

7.1.26.1.3 Party2 <Pty2>

Presence: [0..1]

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

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrcgId>	[0..1]	Text		432

7.1.26.1.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrcgId>	[0..1]	Text		432

7.1.26.1.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see ["PartyIdentificationAndAccount170"](#) on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrcgId>	[0..1]	Text		432

7.1.26.1.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see ["PartyIdentificationAndAccount170"](#) on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		431
	LEI <LEI>	[0..1]	IdentifierSet		431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		431
	ProcessingIdentification <PrcgId>	[0..1]	Text		432

7.1.27 Statement Update Type

7.1.27.1 StatementType7Choice

Definition: Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		457
Or}	Proprietary <Prtry>	[1..1]	±		457

7.1.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: ["ExternalSecuritiesStatementType1Code"](#) on page 507

7.1.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28 Status

7.1.28.1 SettlementStatus32Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			458
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		459
Or}	Reason <Rsn>	[1..*]			459
	Code <Cd>	[1..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		463
Or	Failing <Fng>	[1..1]			463
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		463
Or}	Reason <Rsn>	[1..*]			464
	Code <Cd>	[1..1]			464
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		468
Or}	Proprietary <Prtry>	[1..1]	±		468

Constraints

- **PendingToFailingRule**

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

7.1.28.1.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following **PendingStatus73Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		459
Or}	Reason <Rsn>	[1..*]			459
	Code <Cd>	[1..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		463

7.1.28.1.1.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.1.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			459
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		463

7.1.28.1.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason69Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		460
Or}	Proprietary <Prtry>	[1..1]	±		463

7.1.28.1.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason28Code" on page 521

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.
PREL	PartiallyReleased	Transaction has been partially released.

7.1.28.1.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.1.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.28.1.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		463
Or}	Reason <Rsn>	[1..*]			464
	Code <Cd>	[1..1]			464
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		468

7.1.28.1.2.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.1.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			464
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		468

7.1.28.1.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		464
Or}	Proprietary <Prtry>	[1..1]	±		468

7.1.28.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason5Code" on page 507

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

CodeName	Name	Definition
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.
PREL	PartiallyReleased	Transaction has been partially released.

7.1.28.1.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.1.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.28.1.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		469
	ProprietaryReason <PrtryRsn>	[0..*]	±	C6	469

7.1.28.2 SettlementStatus26Choice

Definition: Choice of format for the settlement status.

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

7.1.28.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: "SecuritiesSettlementStatus1Code" on page 533

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

7.1.28.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.3 ProprietaryStatusAndReason6

Definition: Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		469
	ProprietaryReason <PrtryRsn>	[0..*]	±	C6	469

7.1.28.3.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see "GenericIdentification30" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.3.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

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

ProprietaryReason <PrtryRsn> contains the following elements (see ["ProprietaryReason4"](#) on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

7.1.28.4 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- **AdditionalReasonInformationRule**

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

7.1.28.4.1 Reason <Rsn>

Presence: [0..1]

Definition: Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see ["GenericIdentification30"](#) on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.4.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: ["Max210Text"](#) on page 556

7.1.28.5 CancellationStatus24Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		471
Or}	Reason <Rsn>	[1..*]			471
	Code <Cd>	[1..1]			471
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		472

7.1.28.5.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			471
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		472

7.1.28.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	±		472

7.1.28.5.2.1.1 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 493

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.

7.1.28.5.2.1.2 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 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.5.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 556

7.1.28.6 MatchingStatus27Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		473
Or}	Proprietary <Prtry>	[1..1]	±		473

7.1.28.6.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: "MatchingStatus1Code" on page 515

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

7.1.28.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.7 AcknowledgementReason9

Definition: Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		473
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		474

7.1.28.7.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following elements (see "[AcknowledgementReason12Choice](#)" on page 474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	±		475

7.1.28.7.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.28.8 AcknowledgementReason12Choice

Definition: Choice of format for the acknowledgement reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		474
Or}	Proprietary <Prtry>	[1..1]	±		475

7.1.28.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "[AcknowledgementReason5Code](#)" on page 491

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.

CodeName	Name	Definition
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

7.1.28.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.9 GeneratedReason5

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		475
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		475

7.1.28.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following elements (see "[GeneratedReasons5Choice](#)" on page 482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		482
Or}	Proprietary <Prtry>	[1..1]	±		482

7.1.28.9.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.28.10 SecuritiesPaymentStatus5Choice

Definition: Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		476
Or}	Proprietary <Prtry>	[1..1]	±		476

7.1.28.10.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: "SecuritiesPaymentStatus1Code" on page 532

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

7.1.28.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.11 MatchingStatus24Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C6	477
Or	Unmatched <Umtchd>	[1..1]			477
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481
Or}	Proprietary <Prtry>	[1..1]	±		481

7.1.28.11.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C6 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason4" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		470
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		470

Constraints

- AdditionalReasonInformationRule**

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

7.1.28.11.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		478
Or}	Reason <Rsn>	[1..*]			478
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481

7.1.28.11.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.11.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			478
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		481

7.1.28.11.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		479
Or}	Proprietary <Prtry>	[1..1]	±		481

7.1.28.11.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason11Code" on page 548

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.

CodeName	Name	Definition
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

7.1.28.11.2.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.11.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 556**7.1.28.11.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		469
	ProprietaryReason <PrtryRsn>	[0..*]	±	C6	469

7.1.28.12 AcknowledgedAcceptedStatus21Choice*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		481
Or}	Reason <Rsn>	[1..*]	±		482

7.1.28.12.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.12.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the acknowledged accepted status.**Reason <Rsn>** contains the following elements (see "[AcknowledgementReason9](#)" on page 473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		473
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		474

7.1.28.13 GeneratedReasons5Choice*Definition:* Choice of format for the generated reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		482
Or}	Proprietary <Prtry>	[1..1]	±		482

7.1.28.13.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the transaction was generated.*Datatype:* "[GeneratedReason3Code](#)" on page 511

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

7.1.28.13.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.14 ProcessingStatus70Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		483
Or}	Proprietary <Prtry>	[1..1]	±		483

7.1.28.14.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the processing status of the instruction in a coded format.

Datatype: "[TransactionProcessingStatus4Code](#)" on page 546

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
CAND	Cancelled	Instruction has been cancelled.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

7.1.28.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the processing status of the instruction in a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.15 RepairStatus12Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		484
Or}	Reason <Rsn>	[1..*]			484
	Code <Cd>	[1..1]			485
{Or	Code <Cd>	[1..1]	CodeSet		485
Or}	Proprietary <Prtry>	[1..1]	±		486
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		486

7.1.28.15.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 516

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.1.28.15.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			485
{Or	Code <Cd>	[1..1]	CodeSet		485
Or}	Proprietary <Prtry>	[1..1]	±		486
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		486

7.1.28.15.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		485
Or}	Proprietary <Prtry>	[1..1]	±		486

7.1.28.15.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RepairReason4Code" on page 527

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.

CodeName	Name	Definition
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

7.1.28.15.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.28.15.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 556

7.1.29 Transaction Type

7.1.29.1 TransactionActivity3Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		487
Or}	Proprietary <Prtry>	[1..1]	±		487

7.1.29.1.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: "TransactionActivity1Code" on page 546

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

7.1.29.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.1.29.2 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		488
Or}	Proprietary <Prtry>	[1..1]	±		489

7.1.29.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Trade conditions expressed as an ISO 20022 code.*Datatype:* "TradeTransactionCondition4Code" on page 545

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.
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).

CodeName	Name	Definition
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).

7.1.29.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		352
	Issuer <Issr>	[1..1]	Text		352
	SchemeName <SchmeNm>	[0..1]	Text		353

7.2 Message Datatypes

7.2.1 Amount

7.2.1.1 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 492

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.2.1.2 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 492

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

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

7.2.1.3 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 492

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.2.1.4 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

7.2.2 CodeSet**7.2.2.1 AcknowledgementReason5Code**

Definition: Specifies additional information about the processed instruction.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

7.2.2.2 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

7.2.2.3 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

7.2.2.4 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.

7.2.2.5 AutoBorrowing1Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

7.2.2.6 BlockTrade1Code

Definition: Specifies whether the instruction is the parent or a children of a block trade.

Type: CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

7.2.2.7 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.

7.2.2.8 CashSettlementSystem2Code

Definition: Specifies the cash settlement system used.

Type: CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

7.2.2.9 CorporateActionEventType28Code

Definition: Specifies the corporate action event type.

Type: CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding.

CodeName	Name	Definition
		Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.

CodeName	Name	Definition
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.

CodeName	Name	Definition
PRII	InterestPaymentWithPrincipal	Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction.

CodeName	Name	Definition
		The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.

CodeName	Name	Definition
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have

CodeName	Name	Definition
		been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

7.2.2.10 CorporateActionOption5Code

Definition: Specifies the corporate action options available to the account owner.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

7.2.2.11 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

7.2.2.12 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.

7.2.2.13 DateType3Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

7.2.2.14 DateType4Code

Definition: Specifies a type of date.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

7.2.2.15 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).

7.2.2.16 DeliveryReturn1Code

Definition: Specifies the type of delivery return.

Type: CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.

CodeName	Name	Definition
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

7.2.2.17 DistributionPolicy1Code

Definition: Specifies if income is to be paid out (distributed) or retained (accumulated).

Type: CodeSet

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

7.2.2.18 EventFrequency3Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

7.2.2.19 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

7.2.2.20 ExposureType15Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.

7.2.2.21 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.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.22 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.23 ExternalOrganisationIdentification1Code

Definition: Specifies the external organisation identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.24 ExternalPenaltyPartyType1Code

Definition: Specifies the system party type, as published in an external penalty party type code set.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.25 ExternalPersonIdentification1Code

Definition: Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.26 ExternalSecuritiesStatementType1Code

Definition: Specifies whether the statement is an accounting or a custody statement.

The list of valid codes is an external code set published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.27 ExternalSystemEventType1Code

Definition: Specifies the type an event generated within a system, as published in an system event type code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

7.2.2.28 FailingReason5Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).

CodeName	Name	Definition
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are stolen, in dispute, under objection etc.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of

CodeName	Name	Definition
		a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.
PREL	PartiallyReleased	Transaction has been partially released.

7.2.2.29 FormOfSecurity1Code

Definition: Form of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

7.2.2.30 GeneratedReason3Code

Definition: Specifies the reason why the transaction was generated.

Type: CodeSet

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

7.2.2.31 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated

CodeName	Name	Definition
		separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used

CodeName	Name	Definition
		30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

7.2.2.32 MarketClientSide1Code

Definition: Specifies if an instruction is for a market or client side transaction.

Type: CodeSet

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

7.2.2.33 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.

7.2.2.34 MarketType4Code

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
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

7.2.2.35 MatchingStatus1Code

Definition: Provides the matching status of the instruction at the time the settlement instruction was sent.

Type: CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

7.2.2.36 NamePrefix2Code

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.

CodeName	Name	Definition
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

7.2.2.37 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.2.2.38 OptionStyle2Code

Definition: Defines how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

7.2.2.39 OptionType1Code

Definition: Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

7.2.2.40 OwnershipLegalRestrictions1Code

Definition: Specifies the regulatory restrictions applicable to a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.

CodeName	Name	Definition
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

7.2.2.41 PenaltyAmountType1Code

Definition: Specifies the type of the penalty amount.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.
SECU	Securities	Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities.

7.2.2.42 PenaltyCalculationMethod1Code

Definition: Specifies the calculation method for the penalty.

Type: CodeSet

CodeName	Name	Definition
BOTH	Both	Sum of the penalty based on the quantity of securities failed to be delivered and penalty rate of the securities and the penalty based on the amount of cash failed to be delivered and the discount rate of the currency.
CASH	Cash	Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.
MIXE	Mixed	Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency.
SECU	Securities	Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities.

7.2.2.43 PenaltyListType1Code

Definition: Specifies the type of report for the penalties.

Type: CodeSet

CodeName	Name	Definition
CURR	Current	To report the new penalties and the modified penalties in one single message /report.
FWAM	ForwardAmend	To report a penalty list that has been amended (that is the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List).
FWIS	ForwardInitialSubmission	To report a daily penalty list created for the first time (that is the penalty list contains only newly computed penalties)

7.2.2.44 PenaltyStatus2Code

Definition: Specifies the status of the penalty.

Type: CodeSet

CodeName	Name	Definition
ACTV	Active	Penalty is active for the party.
NCOM	NotComputed	Penalty could not be computed.
REMO	Removed	Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD.

7.2.2.45 PenaltyStatusReason2Code

Definition: Specifies the reason for the status of the penalty.

Type: CodeSet

CodeName	Name	Definition
UPDT	Updated	Penalty has been updated.
SUSP	TradingSuspended	Penalty was removed because of ISIN suspension from trading.
TECH	TechnicalImpossibilities	Penalty was removed because there were technical impossibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure components, a cyber-attack, network problems.
SWIC	Switched	Penalty has been switched between the failing and non-failing party.
SESU	SettlementSuspended	Penalty was removed because of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements.
SEMP	SettlementOnMultiplePlatforms	Settlement on multiple platforms where one of the platforms is closed for settlement (either cash or securities).

CodeName	Name	Definition
RALO	Reallocated	Re-allocation of a late matching fail penalty from the instructing party to the delivering/receiving party.
OTHR	Other	See narrative.
NEWP	NewPenalty	Penalty is new.
INTS	InternalisedSettlement	Penalty is not computed because the settlement has been internalised.
INSO	Insolvency	Penalty was removed because insolvency proceedings are opened against the failing participant.
CORP	CorporateAction	Specifies that due to a specific corporate action, the security does no longer exists.
NOSU	NotSubject	Penalty is not computed or removed because the security is not subject to penalties.

7.2.2.46 PenaltyType1Code

Definition: Specifies the type of penalty.

Type: CodeSet

CodeName	Name	Definition
LMFP	LateMatchingFailedPenalty	Applies from the intended settlement date until the matching date. The penalty is charged to the participant who was last to enter or modify the relevant settlement instruction (for example, "accepted timestamp" is later than the one of the counterparty's instruction) for the periods between the intended settlement date and the day of matching of the instruction.
SEFP	SettlementFailedPenalty	Penalties apply to instructions that fail to settle on the intended settlement date. A settlement instruction that "fails to settle on that business day" must be understood as a settlement instruction that is not cancelled and remaining to be settled, fully or partially, by the time of the end of processing of the relevant cut-off.

7.2.2.47 PendingProcessingReason5Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.

7.2.2.48 PendingReason28Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.

CodeName	Name	Definition
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PATD	PartialDiffer	Disagreement on partial indicator preventing partial settlement.
PREL	PartiallyReleased	Transaction has been partially released.

7.2.2.49 PendingReason32Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.

CodeName	Name	Definition
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
OTHR	Other	Other. See Narrative.

7.2.2.50 PledgeeType1Code

Definition: Specifies the type of pledgee.

Type: CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

7.2.2.51 PreferredContactMethod2Code

Definition: Preferred method used to reach the individual contact within an organisation.

Type: CodeSet

CodeName	Name	Definition
MAIL	Email	Preferred method used to reach the contact is per email.
FAXX	Fax	Preferred method used to reach the contact is per fax.
LETT	Letter	Preferred method used to reach the contact is per letter.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.
ONLI	Online	Preferred method used to reach the contact is online.
PHON	Phone	Preferred method used to reach the contact is per phone.

7.2.2.52 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for

CodeName	Name	Definition
		example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

7.2.2.53 ProcessingPosition3Code

Definition: Specifies the processing position.

Type: CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

7.2.2.54 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.

7.2.2.55 Registration1Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

7.2.2.56 Registration2Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

7.2.2.57 RepairReason4Code

Definition: Specifies the reason why the settlement instruction has a repair status.

Type: CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

7.2.2.58 RepurchaseType10Code

Definition: Specifies the type of repurchase transaction.

Type: CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date

CodeName	Name	Definition
		without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

7.2.2.59 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.
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.

7.2.2.60 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.

7.2.2.61 SecuritiesBalanceType12Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.

CodeName	Name	Definition
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the

CodeName	Name	Definition
		institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

7.2.2.62 SecuritiesBalanceType13Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

CodeName	Name	Definition
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

7.2.2.63 SecuritiesBalanceType7Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

7.2.2.64 SecuritiesPaymentStatus1Code

Definition: Specifies the state of payment of a security at a particular time.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NilPaid	Security is nil paid.
PART	PartiallyPaid	Security is partially paid.

7.2.2.65 SecuritiesSettlementStatus1Code

Definition: Provides the status of settlement of an instruction.

Type: CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

7.2.2.66 SecuritiesTransactionType26Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.

CodeName	Name	Definition
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.

CodeName	Name	Definition
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

7.2.2.67 SecuritiesTransactionType27Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.

CodeName	Name	Definition
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).

CodeName	Name	Definition
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

7.2.2.68 SettlementDate4Code

Definition: Specifies the date of settlement, in coded form.

Type: CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

7.2.2.69 SettlementQueryType1Code

Definition: Specifies the type of settlement instruction query to be executed.

Type: CodeSet

CodeName	Name	Definition
INST	Instruction	Queries settlement instructions based on criteria excluding statuses.
STTS	Status	Queries settlement instructions based on criteria that includes statuses.
STPD	StatusPeriod	Queries settlement instructions based on criteria that includes statuses during a period.

7.2.2.70 SettlementSystemMethod1Code

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

Type: CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/

CodeName	Name	Definition
		method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

7.2.2.71 SettlementTransactionCondition12Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.

CodeName	Name	Definition
RHYP	Rehypothection	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

7.2.2.72 SettlementTransactionCondition5Code

Definition: Specifies the conditions under which the order/trade is to be settled.

Type: CodeSet

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

7.2.2.73 SettlingCapacity2Code

Definition: Specifies the role of the party in the settlement of the transaction.

Type: CodeSet

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

7.2.2.74 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.

7.2.2.75 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.

7.2.2.76 TaxLiability1Code

Definition: Specifies the tax role capacity of the instructing party.

Type: CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

7.2.2.77 TradeTransactionCondition1Code

Definition: Indicates 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.
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.
DUEB	BrokerDueBill	Indicates that the trade is executed cum-dividend or cum-coupon and a due bill is required. A due bill is a contractual agreement to pay the dividend along with the delivery of the financial instrument.
SSTI	SoldShort	Indicates whether the trade is sold short. When the seller does not have the financial instrument, the delivery is effected by borrowing the financial instrument by or for the account of the seller.
DIRT	Dirty	Indicates that the trade is executed dirty, ie government tax must be paid on the accrued interest on the bond.

CodeName	Name	Definition
CLEN	Clean	Indicates that the trade is executed clean, ie government tax must not be paid on the accrued interest on the bond.
BLKO	Block	Indicates whether the trade is a block trade or not, ie, whether allocation instruction will follow or not.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
FRAC	Fractions	Indicates whether fractional parts are allowed.
CRST	CrossTrade	Indicates that cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.
NCRS	NoCrossTrade	Indicates that cross trades, whereby buy and sell orders are offset without recording the trade on the exchange, are not allowed.
DORD	DirectOrder	Indicates that the order is to be executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party who received the order and which is acting as clearing broker.
DIOR	DirectedOrder	Indicates that the order must be executed with a specific trading party.
WARE	WarehouseTrade	Warehouse Trade.
DNIN	NotIncrease	A limit order to buy or a stop order to sell or a stop limit order which is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution.
DNRE	NotReduce	A limit order to buy or a stop order to sell, or a stop-limit order to sell which is not to be reduced in price by the amount of an ordinary cash dividend. Only applies to ordinary stock dividends; it should be reduced for other distributions. e.g. when a stock goes 'ex' stock dividend or rights.
FORW	ForwardPriceTrade	Indicates that the order is based on a forward price.
HIST	HistoricPriceTrade	Indicates that the order is based on a historic price.

CodeName	Name	Definition
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (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).
BTEX	BestExecution	Trade to be executed done at best execution.
CALL	Call	Trade to be executed following the exercise of a call option on the security.
CLBR	ClosureBeforeRollOver	Trade to be executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
MONT	Monthly	Trade to be executed for month-end settlement (Deferred Settlement Service).
NBFR	NewTradeFollowingRollover	Trade to be executed for a new trade position on the next month following the roll-over of a position (Deferred Settlement Service).
TRFR	TradeFollowingRollover	Trade to be executed on the next month following the roll-over of positions.
PUTT	Putt	Trade to be executed following the exercise of a put option on the security.
SPCC	SpecialCumCoupon	Indicates whether the trade is executed with a special cum coupon.
SECN	SpecialExCoupon	Indicates whether the trade is executed with a special ex coupon.
SEBN	SpecialExBonus	Indicates whether the trade is executed special ex bonus.
SCBN	SpecialCumBonus	Indicates whether the trade is executed special cum bonus.
SCRT	SpecialCumRights	Indicates whether the trade is executed special cum rights.
SERT	SpecialExRights	Indicates whether the trade is executed special ex rights.
SCCR	SpecialCumCapitalRepayments	Indicates whether the trade is executed special cum capital repayments.
SECR	SpecialExCapitalRepayments	Indicates whether the trade is executed special ex capital repayments.
CAST	CashSettlement	Indicates whether the trade is executed with a cash settlement.

CodeName	Name	Definition
SPPR	SpecialPrice	Indicates whether the trade is executed with a special price.

7.2.2.78 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.
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).

CodeName	Name	Definition
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).

7.2.2.79 TransactionActivity1Code

Definition: Specifies the type of activity to which this transaction relates.

Type: CodeSet

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

7.2.2.80 TransactionProcessingStatus4Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
CAND	Cancelled	Instruction has been cancelled.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.

CodeName	Name	Definition
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

7.2.2.81 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.
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.

7.2.2.82 TypeOfPrice11Code

Definition: Specifies the type of price and information about the price.

Type: CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or

CodeName	Name	Definition
		offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

7.2.2.83 TypeOfPrice14Code

Definition: Specifies the type of transaction price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

7.2.2.84 UnmatchedReason11Code

Definition: Specifies the reason the transaction, transfer or settlement instruction is unmatched.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.

CodeName	Name	Definition
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.

CodeName	Name	Definition
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

7.2.3 Date

7.2.3.1 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

7.2.4 DateTime

7.2.4.1 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

7.2.5 IdentifierSet

7.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

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

7.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Note: this identifier also supports the updated versions of the standard, which were published in 2019 and 2021 (ISO 10962 :2019 and ISO 10962:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; CFIIIdentifier

Format

pattern [A-Z]{6,6}

7.2.5.3 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**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

7.2.5.4 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

7.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

7.2.5.6 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}

7.2.5.7 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}

7.2.6 Indicator

7.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

7.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

7.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

7.2.7 Quantity

7.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

7.2.7.2 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

7.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

7.2.8 Rate

7.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
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fractionDigits	10
baseValue	1.0

7.2.8.2 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

7.2.9 Text

7.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern	[0-9]{3}
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7.2.9.2 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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7.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern	[0-9]{4}
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7.2.9.4 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}
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7.2.9.5 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength	1
maxLength	128

7.2.9.6 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

7.2.9.7 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

7.2.9.8 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

7.2.9.9 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

7.2.9.10 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

7.2.9.11 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

7.2.9.12 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

7.2.9.13 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

7.2.9.14 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

7.2.9.15 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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7.2.9.16 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

7.2.9.17 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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7.2.10 YearMonth**7.2.10.1 ISOYearMonth**

Definition: Month within a particular calendar year represented by YYYY-MM (ISO 8601).

Type: YearMonth