

ISO 20022

Consolidated Tape Provider (CTP) Data Reporting -  
ISO - Latest version

## Message Definition Report - Part 2

Approved by the Securities SEG on 21 May 2026

This document provides details of the Message Definitions for Consolidated Tape Provider (CTP) Data Reporting - ISO - Latest version.

June 2026

# Table of Contents

<b>1</b>	<b>Message Set Overview</b>	<b>3</b>
1.1	List of MessageDefinitions	3
<b>2</b>	<b>auth.120.001.01 InstrumentStatusReportV01</b>	<b>4</b>
2.1	MessageDefinition Functionality	4
2.2	Structure	5
2.3	Constraints	5
2.4	Message Building Blocks	6
<b>3</b>	<b>auth.121.001.01 TradingSystemStatusReportV01</b>	<b>13</b>
3.1	MessageDefinition Functionality	13
3.2	Structure	14
3.3	Constraints	14
3.4	Message Building Blocks	14
<b>4</b>	<b>auth.122.001.01 PreTradeInputMarketDataReportV01</b>	<b>19</b>
4.1	MessageDefinition Functionality	19
4.2	Structure	20
4.3	Constraints	20
4.4	Message Building Blocks	21
<b>5</b>	<b>auth.123.001.01 PreTradeOutputMarketDataReportV01</b>	<b>28</b>
5.1	MessageDefinition Functionality	28
5.2	Structure	29
5.3	Constraints	30
5.4	Message Building Blocks	30
<b>6</b>	<b>auth.124.001.01 PostTradeMarketDataReportV01</b>	<b>40</b>
6.1	MessageDefinition Functionality	40
6.2	Structure	41
6.3	Constraints	42
6.4	Message Building Blocks	42
<b>7</b>	<b>Message Items Types</b>	<b>53</b>
7.1	MessageComponents	53
7.2	Message Datatypes	64

# 1 Message Set Overview

## Introduction

The Consolidated Tape Provider Data Reporting message set supports the standardized transmission and dissemination of financial market data between Trading Venues (TVs), Approved Publication Arrangements (APAs), Consolidated Tape Providers (CTPs), and market participants. It ensures high-quality, real-time, and interoperable data flows under the local regulations framework.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.120.001.01 InstrumentStatusReportV01	The InstrumentStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The InstrumentStatusReport message contains the latest trading status of financial instruments on a per-venue basis, including information such as whether an instrument is active, suspended, halted, or removed, along with its current trading phase.
auth.121.001.01 TradingSystemStatusReportV01	The TradingSystemStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The TradingSystemStatusReport message provides the latest operational status of trading systems operated by each Trading Venue, indicating whether a system is active, experiencing an outage, or undergoing a partial outage.
auth.122.001.01 PreTradeInputMarketDataReportV01	The PreTradeInputMarketDataReport message is sent by the Trading Venue to the Consolidated Tape Provider. The message contains pre-trade transparency data for financial instruments, including information such as bid and ask prices, order sizes, type of auction, and time of submission.
auth.123.001.01 PreTradeOutputMarketDataReportV01	The PreTradeOutputMarketDataReport message is sent by the Consolidated Tape Provider, based on data submitted by Trading Venues, in accordance with local regulations. The message contains consolidated pre-trade transparency data for financial instruments, including aggregated bid and ask prices, order sizes, type of auction, and timestamps.
auth.124.001.01 PostTradeMarketDataReportV01	The PostTradeMarketDataReport message is sent by the Trading Venue and the Approved Publication Arrangement to the Consolidated Tape Provider, which disseminates it to their users in accordance with local regulations. The PostTradeMarketDataReport message contains post-trade transparency data, including key information such as the instrument identifier, transaction price, quantity, execution timestamp, and publication time.

## **2        auth.120.001.01 InstrumentStatusReportV01**

### **2.1      MessageDefinition Functionality**

The InstrumentStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The InstrumentStatusReport message contains the latest trading status of financial instruments on a per-venue basis, including information such as whether an instrument is active, suspended, halted, or removed, along with its current trading phase.

#### Outline

The InstrumentStatusReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Provides general information on the instruments report.

B. InstrumentReport

Report related to the status of financial instruments traded on a given venue.

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> <InstrmStsRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		6
	<b>InstrumentReport</b> <InstrmRpt>	[1..*]			6
{Or	<b>New</b> <New>	[1..1]			7
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		8
	<b>Instrument</b> <Instrm>	[1..*]			8
	<b>Instrument</b> <Instrm>	[1..1]			9
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		9
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	9
	<b>Status</b> <Sts>	[1..1]	CodeSet		10
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		10
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		10
	<b>TradingSystem</b> <TradgSys>	[0..1]			10
	<b>Type</b> <Tp>	[1..1]	CodeSet		10
	<b>Phase</b> <Phs>	[0..1]	CodeSet		11
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		11
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		11
Or}	<b>Cancellation</b> <Cxl>	[1..1]			12
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		12
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	12

## 2.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 Country

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

**C3 SupplementaryDataRule**

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

**C4 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the instruments report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader5](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

### 2.4.2 InstrumentReport <InstrmRpt>

*Presence:* [1..\*]

*Definition:* Report related to the status of financial instruments traded on a given venue.

**InstrumentReport** <InstrmRpt> contains one of the following **InstrumentReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			7
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		8
	<b>Instrument</b> <Instrm>	[1..*]			8
	<b>Instrument</b> <Instrm>	[1..1]			9
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		9
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	9
	<b>Status</b> <Sts>	[1..1]	CodeSet		10
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		10
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		10
	<b>TradingSystem</b> <TradgSys>	[0..1]			10
	<b>Type</b> <Tp>	[1..1]	CodeSet		10
	<b>Phase</b> <Phs>	[0..1]	CodeSet		11
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		11
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		11
Or}	<b>Cancellation</b> <Cxl>	[1..1]			12
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		12

#### 2.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Instrument related data report.

New <New> contains the following **InstrumentReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		8
	<b>Instrument</b> <Instrm>	[1..*]			8
	<b>Instrument</b> <Instrm>	[1..1]			9
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		9
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	9
	<b>Status</b> <Sts>	[1..1]	CodeSet		10
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		10
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		10
	<b>TradingSystem</b> <TradgSys>	[0..1]			10
	<b>Type</b> <Tp>	[1..1]	CodeSet		10
	<b>Phase</b> <Phs>	[0..1]	CodeSet		11
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		11
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		11

#### 2.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

#### 2.4.2.1.2 Instrument <Instrm>

*Presence:* [1..\*]

*Definition:* Information about the status of a financial instrument.



**Instrument <Instrm>** contains the following **InstrumentData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Instrument &lt;Instrm&gt;</b>	[1..1]			9
	<b>ISIN &lt;ISIN&gt;</b>	[1..1]	IdentifierSet		9
	<b>Currency &lt;Ccy&gt;</b>	[0..1]	CodeSet	C1	9
	<b>Status &lt;Sts&gt;</b>	[1..1]	CodeSet		10
	<b>StatusStartDateTime &lt;StsStartDtTm&gt;</b>	[1..1]	DateTime		10
	<b>TradingVenue &lt;TradgVn&gt;</b>	[1..1]	IdentifierSet		10
	<b>TradingSystem &lt;TradgSys&gt;</b>	[0..1]			10
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		10
	<b>Phase &lt;Phs&gt;</b>	[0..1]	CodeSet		11
	<b>MostRelevantMarket &lt;MostRlvntMkt&gt;</b>	[0..1]	Indicator		11
	<b>DisseminationDateTime &lt;DssmntnDtTm&gt;</b>	[0..1]	DateTime		11

#### 2.4.2.1.2.1 Instrument <Instrm>

*Presence:* [1..1]

*Definition:* Data related to the identification of an instrument.

**Instrument <Instrm>** contains the following **FinancialInstrumentAttributes140** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN &lt;ISIN&gt;</b>	[1..1]	IdentifierSet		9
	<b>Currency &lt;Ccy&gt;</b>	[0..1]	CodeSet	C1	9

##### 2.4.2.1.2.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 71

##### 2.4.2.1.2.1.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Major currency in which the instrument trades.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 66

#### 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.

#### 2.4.2.1.2.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Description of the status of the financial instrument.

*Datatype:* "SecurityStatus3Code" on page 67

CodeName	Name	Definition
ACTV	Active	The status is active.
HALT	Halted	The status is subject to a trading halt.
RMOV	Removed	The status is removed
SUSP	Suspended	The status is suspended.

#### 2.4.2.1.2.3 StatusStartDateTime <StsStartDtTm>

*Presence:* [1..1]

*Definition:* Date and time from which the instrument status is valid.

*Datatype:* "ISODatetime" on page 70

#### 2.4.2.1.2.4 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* Identification of the trading venue on which the instrument status is valid.

*Datatype:* "MICIdentifier" on page 71

#### 2.4.2.1.2.5 TradingSystem <TradgSys>

*Presence:* [0..1]

*Definition:* Information about the trading system where the instrument is traded.

**TradingSystem <TradgSys>** contains the following **TradingSystemData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]	CodeSet		10
	<b>Phase</b> <Phs>	[0..1]	CodeSet		11

#### 2.4.2.1.2.5.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of trading system on which the instrument is traded.

*Datatype:* "TradingSystemType1Code" on page 69

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system

CodeName	Name	Definition
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

#### 2.4.2.1.2.5.2 Phase <Phs>

*Presence:* [0..1]

*Definition:* Type of trading phase of the trading system on which the instrument is traded.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

*Datatype:* "TradingSystemPhase1Code" on page 68

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
TROF	TradeReportingOffExchange	Phase in which the trading system is in
TRSI	TradeReportingSystematicInternaliser	Phase in which the trading system is in
TROE	TradeReportingOnExchange	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

#### 2.4.2.1.2.6 MostRelevantMarket <MostRlvntMkt>

*Presence:* [0..1]

*Definition:* Identification of the trading venue being the most relevant market.

Usage: Only applicable for the output data of the Equity Consolidated Tape Provider (CTP).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 71):

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

#### 2.4.2.1.2.7 DisseminationDateTime <DssmntnDtTm>

*Presence:* [0..1]

*Definition:* Date and time from which the instrument status or the data are disseminated by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 70

## 2.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		12

### 2.4.2.2.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

## 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:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 59 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

### Constraints

- **SupplementaryDataRule**

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

## **3 auth.121.001.01 TradingSystemStatusReportV01**

### **3.1 MessageDefinition Functionality**

The TradingSystemStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The TradingSystemStatusReport message provides the latest operational status of trading systems operated by each Trading Venue, indicating whether a system is active, experiencing an outage, or undergoing a partial outage.

#### **Outline**

The TradingSystemStatusReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader  
Provides general information on the regulatory trading system report.
- B. TradingSystemReport  
Report related to the status of trading systems.
- C. 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> <TradgSysStsRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		14
	<b>TradingSystemReport</b> <TradgSysRpt>	[1..*]			15
{Or	<b>New</b> <New>	[1..1]			15
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		16
	<b>TradingSystem</b> <TradgSys>	[1..*]			16
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		16
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		16
	<b>Status</b> <Sts>	[1..1]	CodeSet		17
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		17
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		17
Or}	<b>Cancellation</b> <Cx/>	[1..1]			17
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		18
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	18

## 3.3 Constraints

### C1 Country

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

### C2 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.

### C3 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the regulatory trading system report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader5](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

### 3.4.2 TradingSystemReport <TradgSysRpt>

*Presence:* [1..\*]

*Definition:* Report related to the status of trading systems.

**TradingSystemReport <TradgSysRpt>** contains one of the following **TradingSystemReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			15
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		16
	<b>TradingSystem</b> <TradgSys>	[1..*]			16
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		16
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		16
	<b>Status</b> <Sts>	[1..1]	CodeSet		17
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		17
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		17
Or}	<b>Cancellation</b> <Cxl>	[1..1]			17
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		18

#### 3.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Trading system related data report.

**New <New>** contains the following **TradingSystemReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		16
	<b>TradingSystem</b> <TradgSys>	[1..*]			16
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		16
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		16
	<b>Status</b> <Sts>	[1..1]	CodeSet		17
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		17
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		17

#### 3.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

#### 3.4.2.1.2 TradingSystem <TradgSys>

*Presence:* [1..\*]

*Definition:* Information about the status of a trading system.

**TradingSystem <TradgSys>** contains the following **TradingSystemData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		16
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		16
	<b>Status</b> <Sts>	[1..1]	CodeSet		17
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		17
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		17

##### 3.4.2.1.2.1 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* Identification of the trading venue on which the instrument status is valid.

*Datatype:* "MICIdentifier" on page 71

##### 3.4.2.1.2.2 TradingSystemType <TradgSysTp>

*Presence:* [1..1]

*Definition:* Data related to the status of the trading system.

*Datatype:* "TradingSystemType1Code" on page 69



CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

#### 3.4.2.1.2.3 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the trading system.

*Datatype:* "TradingSystemStatus1Code" on page 68

CodeName	Name	Definition
ACTV	Active	The trading system is active.
OTAG	OutageOfTheTradingSystem	The trading system is disrupted
POTG	PartialOutageOfTheTradingSystem	The trading system is partially disrupted

#### 3.4.2.1.2.4 StatusStartDateTime <StsStartDtTm>

*Presence:* [1..1]

*Definition:* Date and time from which the system status is valid.

*Datatype:* "ISODatetime" on page 70

#### 3.4.2.1.2.5 DisseminationDateTime <DssmntnDtTm>

*Presence:* [0..1]

*Definition:* Date and time on which the data are disseminated by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODatetime" on page 70

#### 3.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		18

**3.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 72**3.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C2 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on [page 59](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

**Constraints**

- **SupplementaryDataRule**

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

## **4        auth.122.001.01          PreTradeInputMarketDataReportV01**

### **4.1      MessageDefinition Functionality**

The PreTradeInputMarketDataReport message is sent by the Trading Venue to the Consolidated Tape Provider. The message contains pre-trade transparency data for financial instruments, including information such as bid and ask prices, order sizes, type of auction, and time of submission.

#### Outline

The PreTradeInputMarketDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Provides general information on the pre-trade core input data report.

B. InputDataReport

Report related to the input of pre-trade transparency data for financial instruments.

C. SupplementaryData

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PreTradInptMktDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		21
	<b>InputDataReport</b> <InptDataRpt>	[1..*]			21
{Or	<b>New</b> <New>	[1..1]			22
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		23
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]		C3, C6, C7	23
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		24
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		24
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>Quantity</b> <Qty>	[0..1]	±		25
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		25
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		25
	<b>UpdateDateTime</b> <UpdDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		26
	<b>Phase</b> <Phs>	[0..1]	CodeSet		26
Or}	<b>Cancellation</b> <Cxl>	[1..1]			27
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		27
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	27

## 4.3 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 BuySellIndicatorGuideline**

When EmptyBookIndicator is true, then BuySellIndicator is optional.

**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 PriceGuideline**

When EmptyBookIndicator is true, then Price is optional.

**C7 QuantityGuideline**

When EmptyBookIndicator is true, then Quantity is optional.

**C8 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.

**C9 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the pre-trade core input data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader5](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

### 4.4.2 InputDataReport <InptDataRpt>

*Presence:* [1..\*]

*Definition:* Report related to the input of pre-trade transparency data for financial instruments.

**InputDataReport** <InptDataRpt> contains one of the following **PreTradeInputReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			22
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		23
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]		C3, C6, C7	23
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		24
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		24
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>Quantity</b> <Qty>	[0..1]	±		25
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		25
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		25
	<b>UpdateDateTime</b> <UpdDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		26
	<b>Phase</b> <Phs>	[0..1]	CodeSet		26
Or}	<b>Cancellation</b> <Cxl>	[1..1]			27
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		27

#### 4.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Pre-trade input related data report.

New <New> contains the following **PreTradeInputReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		23
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]		C3, C6, C7	23
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		24
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		24
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>Quantity</b> <Qty>	[0..1]	±		25
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		25
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		25
	<b>UpdateDateTime</b> <UpdDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		26
	<b>Phase</b> <Phs>	[0..1]	CodeSet		26

#### 4.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

#### 4.4.2.1.2 PreTradeInput <PreTradInpt>

*Presence:* [1..\*]

*Definition:* Information related to the pre-trade transparency data of financial instruments.

*Impacted by:* C3 "BuySellIndicatorGuideline", C6 "PriceGuideline", C7 "QuantityGuideline"

**PreTradeInput <PreTradeInpt>** contains the following **PreTradeInputData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		24
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		24
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>Quantity</b> <Qty>	[0..1]	±		25
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		25
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		25
	<b>UpdateDateTime</b> <UpdDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		26
	<b>Phase</b> <Phs>	[0..1]	CodeSet		26

#### Constraints

- **BuySellIndicatorGuideline**

When EmptyBookIndicator is true, then BuySellIndicator is optional.

- **PriceGuideline**

When EmptyBookIndicator is true, then Price is optional.

- **QuantityGuideline**

When EmptyBookIndicator is true, then Quantity is optional.

#### 4.4.2.1.2.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 71

#### 4.4.2.1.2.2 EmptyBookIndicator <MptyBookInd>

*Presence:* [0..1]

*Definition:* Indicates whether there are any orders in the book on the bid and/or offer side.

*Usage:* If this element is not present, it is considered to be false.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 71):

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



**4.4.2.1.2.3 BuySellIndicator <BuySellInd>***Presence:* [0..1]*Definition:* Side of the order or quote.*Datatype:* "Side6Code" on page 67

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

**4.4.2.1.2.4 Price <Pric>***Presence:* [0..1]*Definition:* Traded price of the transaction excluding, where applicable, commission and accrued interest.**Price <Pric>** contains one of the following elements (see "SecuritiesTransactionPrice26Choice" on page 60 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		61
Or	Percentage <Pctg>	[1..1]	Rate		61
Or	Yield <Yld>	[1..1]	Rate		61
Or	BasisPoints <BsisPts>	[1..1]	Quantity		61
Or}	NoPrice <NoPric>	[1..1]	±		61

**4.4.2.1.2.5 Quantity <Qty>***Presence:* [0..1]*Definition:* Quantity to be executed, when there is a partial or full execution.**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 56 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		56
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C4	56
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C4	56

**4.4.2.1.2.6 TradingVenue <TradgVn>***Presence:* [1..1]*Definition:* Identification of the trading venue.*Datatype:* "MICIdentifier" on page 71**4.4.2.1.2.7 PublicationDateTime <PblctnDtTm>***Presence:* [1..1]

*Definition:* Date and time when the information was published by the trading venue.

*Datatype:* "ISODateTime" on page 70

#### 4.4.2.1.2.8 UpdateDateTime <UpdDtTm>

*Presence:* [1..1]

*Definition:* Last update of the date and time when the data was updated.

*Datatype:* "ISODateTime" on page 70

#### 4.4.2.1.2.9 TradingSystem <TradgSys>

*Presence:* [1..1]

*Definition:* Status in which the instrument that is traded is in.

**TradingSystem <TradgSys>** contains the following **TradingSystemData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		26
	<b>Phase &lt;Phs&gt;</b>	[0..1]	CodeSet		26

##### 4.4.2.1.2.9.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of trading system on which the instrument is traded.

*Datatype:* "TradingSystemType2Code" on page 69

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes

##### 4.4.2.1.2.9.2 Phase <Phs>

*Presence:* [0..1]

*Definition:* Type of trading phase of the trading system on which the instrument is traded.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

*Datatype:* "TradingSystemPhase2Code" on page 68

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in

CodeName	Name	Definition
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

#### 4.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		27

##### 4.4.2.2.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

#### 4.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C8 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 59 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

#### Constraints

- **SupplementaryDataRule**

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

# 5      **auth.123.001.01**

## **PreTradeOutputMarketDataReportV01**

### 5.1      **MessageDefinition Functionality**

The PreTradeOutputMarketDataReport message is sent by the Consolidated Tape Provider, based on data submitted by Trading Venues, in accordance with local regulations. The message contains consolidated pre-trade transparency data for financial instruments, including aggregated bid and ask prices, order sizes, type of auction, and timestamps.

#### Outline

The PreTradeOutputMarketDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Provides general information on the pre-trade core output data report.

B. OutputDataReport

Report related to the output of pre-trade transparency data for financial instruments.

C. SupplementaryData

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PreTradOutptMktDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		30
	<b>OutputDataReport</b> <OutptDataRpt>	[1..*]			30
{Or	<b>New</b> <New>	[1..1]			32
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		32
	<b>PreTradeData</b> <PreTradData>	[1..*]			33
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		33
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		34
	<b>OutputData</b> <OutptData>	[1..1]			34
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			34
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			36
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		38
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		38
Or}	<b>Cancellation</b> <Cxl>	[1..1]			38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		39
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	39

## 5.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 Country

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

### C3 SupplementaryDataRule

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

### C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the pre-trade core output data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader5](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

### 5.4.2 OutputDataReport <OutptDataRpt>

*Presence:* [1..\*]

*Definition:* Report related to the output of pre-trade transparency data for financial instruments.

**OutputDataReport** <OutptDataRpt> contains one of the following **PreTradeOutputReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			32
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		32
	<b>PreTradeData</b> <PreTradData>	[1..*]			33
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		33
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		34
	<b>OutputData</b> <OutptData>	[1..1]			34
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			34
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			36
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		38
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		38
Or}	<b>Cancellation</b> <Cxl>	[1..1]			38
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		39

**5.4.2.1 New <New>***Presence:* [1..1]*Definition:* Pre-trade output related data report.**New <New>** contains the following **PreTradeOutputReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		32
	<b>PreTradeData</b> <PreTradData>	[1..*]			33
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		33
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		34
	<b>OutputData</b> <OutptData>	[1..1]			34
{Or	<b>ContinuousOrderBook</b> <CntnsOrdBook>	[1..1]			34
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			36
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		38
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		38

**5.4.2.1.1 ReportIdentification <RptId>***Presence:* [0..1]*Definition:* Identification of the report.



Datatype: "Max140Text" on page 72

#### 5.4.2.1.2 PreTradeData <PreTradData>

Presence: [1..\*]

Definition: Information related to the pre-trade transparency data of financial instruments.

**PreTradeData <PreTradData>** contains the following **PreTradeOutputData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		33
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		34
	<b>OutputData</b> <OutptData>	[1..1]			34
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			34
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			36
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		38
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		38

##### 5.4.2.1.2.1 ISIN <ISIN>

Presence: [1..1]

Definition: Code used to identify the financial instrument.

Datatype: "ISINOct2015Identifier" on page 71

**5.4.2.1.2.2 MostRelevantMarket <MostRlvntMkt>***Presence:* [1..1]*Definition:* The most relevant market in terms of liquidity shall be the trading venue where that financial instrument is first admitted to trading or first traded.*Datatype:* "MICIdentifier" on page 71**5.4.2.1.2.3 OutputData <OutptData>***Presence:* [1..1]*Definition:* Output data covering both the continuous order book and auction trading system.**OutputData <OutptData>** contains one of the following **OutputData1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			34
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			36
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38

**5.4.2.1.2.3.1 ContinuousOrderBook <CntnsOrdrBook>***Presence:* [1..1]*Definition:* Data related to the continuous order books for the pre-trade output report.

**ContinuousOrderBook <CntnsOrdrBook>** contains the following **ContinuousOrderBookData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		35
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		35
	<b>Bid</b> <Bid>	[1..1]			35
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36
	<b>Offer</b> <Offer>	[1..1]			36
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	36

#### 5.4.2.1.2.3.1.1 EntryDateTime <NtryDtTm>

*Presence:* [1..1]

*Definition:* The CTP shall publish the most recent amongst the dates and times of the best bids and offers entered into the order book that participate in the BBO as reported by the data contributors.

*Datatype:* "ISODateTime" on page 70

#### 5.4.2.1.2.3.1.2 CalculationDateTime <ClctnDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the calculation of the Best Bid and Offer (BBO).

*Datatype:* "ISODateTime" on page 70

#### 5.4.2.1.2.3.1.3 Bid <Bid>

*Presence:* [1..1]

*Definition:* Data related to the bid for continuous order books.

**Bid <Bid>** contains the following **BidData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		35
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		36

#### 5.4.2.1.2.3.1.3.1 BestBid <BestBid>

*Presence:* [1..1]

*Definition:* Best bid in continuous order books.

*Datatype:* "DecimalNumber" on page 72

**5.4.2.1.2.3.1.3.2 BestBidVolume <BestBidVol>***Presence:* [1..1]*Definition:* Aggregated volume attached to the best bid.*Datatype:* "DecimalNumber" on page 72**5.4.2.1.2.3.1.4 Offer <Offer>***Presence:* [1..1]*Definition:* Data related to the offer for continuous order books.**Offer <Offer>** contains the following **OfferData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		36
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		36

**5.4.2.1.2.3.1.4.1 BestOffer <BestOffer>***Presence:* [1..1]*Definition:* Best offer in continuous order books.*Datatype:* "DecimalNumber" on page 72**5.4.2.1.2.3.1.4.2 BestOfferVolume <BestOfferVol>***Presence:* [1..1]*Definition:* The aggregated volume attached to the best offer.*Datatype:* "DecimalNumber" on page 72**5.4.2.1.2.3.1.5 Currency <Ccy>***Presence:* [1..1]*Definition:* Major currency unit in which the best bid and offer prices are expressed.*Impacted by:* C1 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 66**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.

**5.4.2.1.2.3.2 AuctionTradingSystem <AuctnTradgSys>***Presence:* [1..1]*Definition:* Data related to the auction trading system for the pre-trade output report.

**AuctionTradingSystem <AuctnTradgSys>** contains the following **AuctionTradingSystemData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		37
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			37
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		38

#### 5.4.2.1.2.3.2.1 IndicativePriceDateTime <IndctvPricDtTm>

*Presence:* [1..1]

*Definition:* Most recent dates and times of the prices that participate in the Consolidated Tape Provider (CTP)'s indicative auction price as reported by the data contributors.

*Datatype:* "ISODatetime" on page 70

#### 5.4.2.1.2.3.2.2 AuctionPrice <AuctnPric>

*Presence:* [1..1]

*Definition:* Data related to the auction price for the auction trading system.

**AuctionPrice <AuctnPric>** contains the following **AuctionPriceData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		37
	<b>Highest</b> <Hghst>	[1..1]	Quantity		37
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38

#### 5.4.2.1.2.3.2.2.1 Lowest <Lwst>

*Presence:* [1..1]

*Definition:* Lowest auction price.

*Datatype:* "DecimalNumber" on page 72

#### 5.4.2.1.2.3.2.2.2 Highest <Hghst>

*Presence:* [1..1]

*Definition:* Highest auction price.

*Datatype:* "DecimalNumber" on page 72

**5.4.2.1.2.3.2.2.3 VolumeWeighted <VolWghtd>***Presence:* [1..1]*Definition:* Volume weighted auction price.*Datatype:* "DecimalNumber" on page 72**5.4.2.1.2.3.2.2.4 Currency <Ccy>***Presence:* [1..1]*Definition:* Major currency unit in which the best bid and offer prices are expressed.*Impacted by:* C1 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 66**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.

**5.4.2.1.2.3.2.3 AuctionVolume <AuctnVol>***Presence:* [0..1]*Definition:* Total auction volume, where applicable, across venues.*Datatype:* "DecimalNumber" on page 72**5.4.2.1.2.4 PublicationDateTime <PblctnDtTm>***Presence:* [0..1]*Definition:* Date and time when the transaction was published by the data contributors.*Datatype:* "ISODateTime" on page 70**5.4.2.1.2.5 DisseminationDateTime <DssmntnDtTm>***Presence:* [1..1]*Definition:* Date and time when the output data were disseminated by the CTP.*Datatype:* "ISODateTime" on page 70**5.4.2.2 Cancellation <Cxl>***Presence:* [1..1]*Definition:* Cancellation of a previously sent report, probably because of erroneous data.**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		39

**5.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 72**5.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C3 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on [page 59](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

**Constraints**

- **SupplementaryDataRule**

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

## **6 auth.124.001.01 PostTradeMarketDataReportV01**

### **6.1 MessageDefinition Functionality**

The PostTradeMarketDataReport message is sent by the Trading Venue and the Approved Publication Arrangement to the Consolidated Tape Provider, which disseminates it to their users in accordance with local regulations. The PostTradeMarketDataReport message contains post-trade transparency data, including key information such as the instrument identifier, transaction price, quantity, execution timestamp, and publication time.

#### Outline

The PostTradeMarketDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Provides general information on the post trade core output data report.

B. PostTradeReport

Report related to the post-trade transparency data for equity and bond instruments.

C. 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> <PstTradMktDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		42
	<b>PostTradeReport</b> <PstTradRpt>	[1..*]			43
{Or	<b>New</b> <New>	[1..1]			44
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		45
	<b>PostTrade</b> <PstTrad>	[1..*]			45
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		46
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		46
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	47
	<b>ThirdCountryTradingVenueIdentification</b> <ThrdCtryTradgVnId>	[0..1]	IdentifierSet		47
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		47
	<b>NumberOfTransactions</b> <NbOfTxs>	[0..1]	Quantity		47
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		47
	<b>Price</b> <Pric>	[0..1]	±		48
	<b>Quantity</b> <Qty>	[0..1]	±		48
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	49
	<b>Contributor</b> <Cntrbtr>	[1..1]			49
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		49
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		49
	<b>PublicationVenueIdentification</b> <PblctnVnId>	[1..1]	IdentifierSet		50
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			50
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		50
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		50
	<b>PostTradeData</b> <PstTradData>	[0..*]			50
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		51
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		51
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		51
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		51
Or}	<b>Cancellation</b> <Cxl>	[1..1]			51

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		52
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	52

## 6.3 Constraints

### C1 ActiveCurrency

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

### C2 ActiveOrHistoricCurrency

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

### C3 Country

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

### C4 CurrencyAmount

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

Note: The decimal separator is a dot.

### C5 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.

### C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

### C7 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the post trade core output data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader5](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

## 6.4.2 PostTradeReport <PstTradRpt>

*Presence:* [1..\*]

*Definition:* Report related to the post-trade transparency data for equity and bond instruments.

**PostTradeReport** <PstTradRpt> contains one of the following **PostTradeReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			44
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		45
	<b>PostTrade</b> <PstTrad>	[1..*]			45
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		46
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		46
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	47
	<b>ThirdCountryTradingVenueIdentification</b> <ThrdCtryTradgVnId>	[0..1]	IdentifierSet		47
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		47
	<b>NumberOfTransactions</b> <NbOfTx>	[0..1]	Quantity		47
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		47
	<b>Price</b> <Pric>	[0..1]	±		48
	<b>Quantity</b> <Qty>	[0..1]	±		48
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	49
	<b>Contributor</b> <Cntrbtr>	[1..1]			49
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		49
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		49
	<b>PublicationVenueIdentification</b> <PblctnVnId>	[1..1]	IdentifierSet		50
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			50
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		50
	<b>DisseminationDateTime</b> <DssmtnDtTm>	[1..1]	DateTime		50
	<b>PostTradeData</b> <PstTradData>	[0..*]			50
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		51
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		51
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		51
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		51
Or}	<b>Cancellation</b> <Cxl>	[1..1]			51
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		52

#### 6.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Post-trade related data report.

New <New> contains the following **PostTradeReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		45
	<b>PostTrade</b> <PstTrad>	[1..*]			45
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		46
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		46
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	47
	<b>ThirdCountryTradingVenueIdentification</b> <ThrdCtryTradgVnId>	[0..1]	IdentifierSet		47
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		47
	<b>NumberOfTransactions</b> <NbOfTx>	[0..1]	Quantity		47
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		47
	<b>Price</b> <Pric>	[0..1]	±		48
	<b>Quantity</b> <Qty>	[0..1]	±		48
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	49
	<b>Contributor</b> <Cntrbtr>	[1..1]			49
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		49
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		49
	<b>PublicationVenueIdentification</b> <PblctnVnId>	[1..1]	IdentifierSet		50
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			50
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		50
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		50
	<b>PostTradeData</b> <PstTradData>	[0..*]			50
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		51
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		51
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		51
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		51

#### 6.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

#### 6.4.2.1.2 PostTrade <PstTrad>

*Presence:* [1..\*]

*Definition:* Information related to the post-trade transparency data for equity and bond instruments.

**PostTrade <PstTrad>** contains the following **PostTradeData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		46
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		46
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	47
	<b>ThirdCountryTradingVenuelidentification</b> <ThrdCtryTradgVnld>	[0..1]	IdentifierSet		47
	<b>TransactionIdentification</b> <Txld>	[0..1]	Text		47
	<b>NumberOfTransactions</b> <NbOfTxs>	[0..1]	Quantity		47
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		47
	<b>Price</b> <Pric>	[0..1]	±		48
	<b>Quantity</b> <Qty>	[0..1]	±		48
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	49
	<b>Contributor</b> <Cntrbtr>	[1..1]			49
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		49
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		49
	<b>PublicationVenuelidentification</b> <PblctnVnld>	[1..1]	IdentifierSet		50
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			50
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		50
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		50
	<b>PostTradeData</b> <PstTradData>	[0..*]			50
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		51
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		51
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		51
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		51

#### 6.4.2.1.2.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 71

#### 6.4.2.1.2.2 TradingDateTime <TradgDtTm>

*Presence:* [1..1]

*Definition:* Date and time when the transaction was executed.

*Datatype:* "ISODateTime" on page 70

**6.4.2.1.2.3 TradingVenue <TradgVn>***Presence:* [1..1]*Definition:* Data related to the venue where the transaction was executed.*Impacted by:* C7 "ValidMICRule"**TradingVenue <TradgVn>** contains one of the following elements (see "TradingVenueIdentification4Choice" on page 57 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		57
Or}	SystematicInternaliser <SystmtcIntlr>	[1..1]	CodeSet		57

**Constraints**

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

**6.4.2.1.2.4 ThirdCountryTradingVenueIdentification <ThrdCtryTradgVnId>***Presence:* [0..1]*Definition:* Identification of the third-country trading venue where the transaction was executed.*Datatype:* "MICIdentifier" on page 71**6.4.2.1.2.5 TransactionIdentification <TxId>***Presence:* [0..1]*Definition:* Alphanumeric code assigned by trading venues and Approved Publication Arrangements (APAs) and used in any subsequent reference to the underlying trade.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

*Datatype:* "Max52Text" on page 73**6.4.2.1.2.6 NumberOfTransactions <NbOfTx>***Presence:* [0..1]*Definition:* Number of transactions executed when deferred publication of details of several transactions in an aggregated form is required.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

*Datatype:* "DecimalNumber" on page 72**6.4.2.1.2.7 TradingSystemType <TradgSysTp>***Presence:* [1..1]*Definition:* Type of trading system on which the transaction was executed.*Datatype:* "TradingSystemType1Code" on page 69

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

#### 6.4.2.1.2.8 Price <Pric>

*Presence:* [0..1]

*Definition:* Traded price of the transaction excluding, where applicable, commission and accrued interest.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice26Choice](#)" on page 60 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		61
Or	Percentage <Pctg>	[1..1]	Rate		61
Or	Yield <Yld>	[1..1]	Rate		61
Or	BasisPoints <BsisPts>	[1..1]	Quantity		61
Or}	NoPrice <NoPric>	[1..1]	±		61

#### 6.4.2.1.2.9 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Quantity being executed, when there is a partial or full execution.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity25Choice](#)" on page 56 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		56
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C4	56
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C4	56



**6.4.2.1.2.10 NotionalAmount <NtnlAmt>***Presence:* [0..1]*Definition:* Notional amount that is denominated.*Usage:* Only applicable for the Bond Consolidated Tape Provider (CTP).*Impacted by:* C2 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 65**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.

**6.4.2.1.2.11 Contributor <Cntrbtr>***Presence:* [1..1]*Definition:* Data related to the transaction published by a contributor.**Contributor <Cntrbtr>** contains the following **ContributorPublicationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		49
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		49
	<b>PublicationVenueIdentification</b> <PblctnVnld>	[1..1]	IdentifierSet		50

**6.4.2.1.2.11.1 ReceptionDateTime <RcptnDtTm>***Presence:* [0..1]*Definition:* Date and time when the transaction report was received by an Approved Publication Arrangement (APA).*Usage:* Only applicable for input data.*Datatype:* "ISODateTime" on page 70**6.4.2.1.2.11.2 PublicationDateTime <PblctnDtTm>***Presence:* [1..1]*Definition:* Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA).*Datatype:* "ISODateTime" on page 70

**6.4.2.1.2.11.3 PublicationVenueIdentification <PblctnVnld>***Presence:* [1..1]*Definition:* Identifies the trading venue and Approved Publication Arrangement (APA) publishing the transaction.*Datatype:* "MICIdentifier" on page 71**6.4.2.1.2.12 ConsolidatedTapeProvider <CnsltdTapePrvdr>***Presence:* [0..1]*Definition:* Data related to the Consolidated Tape Provider.

Usage: Only applicable for output data.

**ConsolidatedTapeProvider <CnsltdTapePrvdr>** contains the following **ConsolidatedTapeProviderData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		50
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		50

**6.4.2.1.2.12.1 ReceptionDateTime <RcptnDtTm>***Presence:* [1..1]*Definition:* Date and time when the transaction was received by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 70**6.4.2.1.2.12.2 DisseminationDateTime <DssmntnDtTm>***Presence:* [1..1]*Definition:* Date and time when the transaction was published by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 70**6.4.2.1.2.13 PostTradeData <PstTradData>***Presence:* [0..\*]*Definition:* Flags related to the post-trade related report.

**PostTradeData <PstTradData>** contains one of the following **PostTradeData1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Bonds &lt;Bds&gt;</b>	[1..1]	CodeSet		51
Or	<b>Derivatives &lt;Derivs&gt;</b>	[1..1]	CodeSet		51
Or}	<b>Equities &lt;Eqts&gt;</b>	[1..1]	CodeSet		51

#### 6.4.2.1.2.13.1 Bonds <Bds>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of bonds.

*Datatype:* "ExternalPostTradeBond1Code" on page 66

#### 6.4.2.1.2.13.2 Derivatives <Derivs>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of derivatives.

*Datatype:* "ExternalPostTradeDerivative1Code" on page 67

#### 6.4.2.1.2.13.3 Equities <Eqts>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of equities.

*Datatype:* "ExternalPostTradeEquity1Code" on page 67

#### 6.4.2.1.2.14 SuspiciousData <SspcsData>

*Presence:* [0..1]

*Definition:* Indicates when the Consolidated Tape Provider (CTP) have identified trades that, in their view, might be subject to data quality issues.

Usage: Only applicable for output data.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 71):

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

### 6.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification &lt;RptId&gt;</b>	[1..1]	Text		52

#### 6.4.2.2.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 72

### 6.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on [page 59](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

#### 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 Amount

##### 7.1.1.1 AmountAndDirection61

*Definition:* Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	53
	Sign <Sgn>	[0..1]	Indicator		53

##### 7.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 64

##### 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.

##### 7.1.1.1.2 Sign <Sgn>

*Presence:* [0..1]

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

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 71):

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

### 7.1.2 Date Period

#### 7.1.2.1 Period11Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		54
Or	FromDate <FrDt>	[1..1]	Date		54
Or	ToDate <ToDt>	[1..1]	Date		54
Or	FromDate <FrToDt>	[1..1]	±		54
Or}	FromToDateTime <FrToDtTm>	[1..1]	±		54

#### 7.1.2.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date period is limited to a single date.

*Datatype:* "ISODate" on page 70

#### 7.1.2.1.2 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date at which the date period range starts.

*Datatype:* "ISODate" on page 70

#### 7.1.2.1.3 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date which the range date period ends.

*Datatype:* "ISODate" on page 70

#### 7.1.2.1.4 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date, and an end date.

**FromToDate <FrToDt>** contains the following elements (see "Period2" on page 55 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		55
	ToDate <ToDt>	[1..1]	Date		55

#### 7.1.2.1.5 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.

**FromDateTime <FrDtTm>** contains the following elements (see ["DateTimePeriod1"](#) on page 55 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		55
	ToDateTime <ToDtTm>	[1..1]	DateTime		56

## 7.1.3 Date Time

### 7.1.3.1 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		55
	ToDate <ToDt>	[1..1]	Date		55

#### 7.1.3.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* ["ISODate"](#) on page 70

#### 7.1.3.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* ["ISODate"](#) on page 70

## 7.1.4 Date Time Period

### 7.1.4.1 DateTimePeriod1

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		55
	ToDateTime <ToDtTm>	[1..1]	DateTime		56

#### 7.1.4.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* ["ISODateTime"](#) on page 70

**7.1.4.1.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* Date and time at which the period ends.*Datatype:* "ISODateTime" on page 70**7.1.5 Financial Instrument****7.1.5.1 FinancialInstrumentQuantity25Choice***Definition:* Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		56
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C4	56
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C4	56

**7.1.5.1.1 Unit <Unit>***Presence:* [1..1]*Definition:* Quantity expressed as a number, such as a number of shares.*Datatype:* "DecimalNumber" on page 72**7.1.5.1.2 NominalValue <NmnlVal>***Presence:* [1..1]*Definition:* TBC.*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 65**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.

**7.1.5.1.3 MonetaryValue <MntryVal>***Presence:* [1..1]*Definition:* TBC.*Impacted by:* C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"



*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 65

#### 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.

## 7.1.6 Market

### 7.1.6.1 TradingVenueIdentification4Choice

*Definition:* Trade venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktldCd>	[1..1]	IdentifierSet		57
Or}	SystematicInternaliser <SystmtcIntlr>	[1..1]	CodeSet		57

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.6.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 71

#### 7.1.6.1.2 SystematicInternaliser <SystmtcIntlr>

*Presence:* [1..1]

*Definition:* Code used when a transaction on a financial instrument is executed on a Systematic Internaliser.

*Datatype:* "TradingVenue5Code" on page 70

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

### 7.1.6.2 TradingVenuelIdentification1Choice

*Definition:* Trade venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		58
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	58
Or}	Other <Othr>	[1..1]	±		58

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.6.2.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 71

#### 7.1.6.2.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 66

#### Constraints

- **Country**

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

#### 7.1.6.2.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following elements (see "TradingVenuelIdentification2" on page 58 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		59
	Type <Tp>	[1..1]	CodeSet		59

### 7.1.6.3 TradingVenuelIdentification2

*Definition:* Trading venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		59
	Type <Tp>	[1..1]	CodeSet		59

#### 7.1.6.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 73

#### 7.1.6.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 69

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

## 7.1.7 Miscellaneous

### 7.1.7.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		59
	Envelope <Envlp>	[1..1]	(External Schema)		60

#### 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.

#### 7.1.7.1.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 73

#### 7.1.7.1.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

#### 7.1.7.2 Pagination<sup>1</sup>

*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		60
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		60

##### 7.1.7.2.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 73

##### 7.1.7.2.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 72):

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

## 7.1.8 Price

### 7.1.8.1 SecuritiesTransactionPrice26Choice

*Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		61
Or	Percentage <Pctg>	[1..1]	Rate		61
Or	Yield <Yld>	[1..1]	Rate		61
Or	BasisPoints <BsisPts>	[1..1]	Quantity		61
Or}	NoPrice <NoPric>	[1..1]	±		61

#### 7.1.8.1.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection61](#)" on page 53 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	53
	Sign <Sgn>	[0..1]	Indicator		53

#### 7.1.8.1.2 Percentage <Pctg>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on page 72

#### 7.1.8.1.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 72

#### 7.1.8.1.4 BasisPoints <BsisPts>

*Presence:* [1..1]

*Definition:* Price expressed as basis points.

*Datatype:* "[DecimalNumber](#)" on page 72

#### 7.1.8.1.5 NoPrice <NoPric>

*Presence:* [1..1]

*Definition:* Descriptive fields capturing where no strike price is known.

**NoPrice <NoPric>** contains the following elements (see "[SecuritiesTransactionPrice1](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		62
	Currency <Ccy>	[0..1]	CodeSet	C1	62

### 7.1.8.2 SecuritiesTransactionPrice1

*Definition:* Descriptive fields capturing where no strike price is known.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		62
	Currency <Ccy>	[0..1]	CodeSet	C1	62

#### 7.1.8.2.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Price is currently not available, but pending.

*Datatype:* "[PriceStatus1Code](#)" on page 67

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

#### 7.1.8.2.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Currency that will be used but for which no price is yet known.

*Impacted by:* C1 "[ActiveOrHistoricCurrency](#)"

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 66

#### 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.

## 7.1.9 Regulatory Reporting

### 7.1.9.1 SecuritiesMarketReportHeader5

*Definition:* Provides the details of the Consolidated Tape Provider (CTP) report header.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C4	63
	ReportingPeriod <RptgPrd>	[1..1]	±		63
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		63
	MessagePagination <MsgPgntn>	[0..1]	±		64
	NumberRecords <NbRcrds>	[0..1]	Quantity		64

#### 7.1.9.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C4 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following elements (see "TradingVenueIdentification1Choice" on page 58 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		58
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C2	58
Or}	Other <Othr>	[1..1]	±		58

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.9.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period11Choice" on page 53 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		54
Or	FromDate <FrDt>	[1..1]	Date		54
Or	ToDate <ToDt>	[1..1]	Date		54
Or	FromToDate <FrToDt>	[1..1]	±		54
Or}	FromToDateTime <FrToDtTm>	[1..1]	±		54

#### 7.1.9.1.3 SubmissionDateTime <SubmissnDtTm>

*Presence:* [0..1]

*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.

*Datatype:* "ISODateTime" on page 70

#### 7.1.9.1.4 MessagePagination <MsgPgtn>

*Presence:* [0..1]

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

**MessagePagination <MsgPgtn>** contains the following elements (see "Pagination1" on page 60 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		60
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		60

#### 7.1.9.1.5 NumberRecords <NbRcrds>

*Presence:* [0..1]

*Definition:* Indicates the number of records in the page.

*Datatype:* "Number" on page 72

## 7.2 Message Datatypes

### 7.2.1 Amount

#### 7.2.1.1 ActiveCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active 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	"ActiveCurrencyCode" on page 65

#### Format

minInclusive	0
totalDigits	18
fractionDigits	13



**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.

**7.2.1.2 ActiveOrHistoricCurrencyAndAmount**

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 66

**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.

**7.2.2 CodeSet****7.2.2.1 ActiveCurrencyCode**

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern	[A-Z]{3,3}
---------	------------

**Constraints**

- **ActiveCurrency**

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

**7.2.2.2 ActiveOrHistoricCurrencyCode**

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern [A-Z]{3,3}

**Constraints**

- **ActiveOrHistoricCurrency**

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

**7.2.2.3 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).

**7.2.2.4 ExternalPostTradeBond1Code**

*Definition:* Information related to the post trade of bonds.

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 7.2.2.5 ExternalPostTradeDerivative1Code

*Definition:* Information related to the post trade of derivatives.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 7.2.2.6 ExternalPostTradeEquity1Code

*Definition:* Information related to the post trade of equities.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 7.2.2.7 PriceStatus1Code

*Definition:* Specifies the status of the price of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

### 7.2.2.8 SecurityStatus3Code

*Definition:* Specifies the status of the security.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	Active	The status is active.
HALT	Halted	The status is subject to a trading halt.
RMOV	Removed	The status is removed
SUSP	Suspended	The status is suspended.

### 7.2.2.9 Side6Code

*Definition:* Indicates whether the order is to buy or sell.

*Type:* CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

### 7.2.2.10 TradingSystemPhase1Code

*Definition:* Specifies the phase of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
TROF	TradeReportingOffExchange	Phase in which the trading system is in
TRSI	TradeReportingSystematicInternaliser	Phase in which the trading system is in
TROE	TradeReportingOnExchange	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

### 7.2.2.11 TradingSystemPhase2Code

*Definition:* Specifies the phase of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

### 7.2.2.12 TradingSystemStatus1Code

*Definition:* Status of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	Active	The trading system is active.
OTAG	OutageOfTheTradingSystem	The trading system is disrupted
POTG	PartialOutageOfTheTradingSystem	The trading system is partially disrupted

### 7.2.2.13 TradingSystemType1Code

*Definition:* Specifies the type of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

### 7.2.2.14 TradingSystemType2Code

*Definition:* Specifies the type of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes

### 7.2.2.15 TradingVenue2Code

*Definition:* Specifies the type of a trading venue which can submit the report.

*Type:* CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.

CodeName	Name	Definition
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 7.2.2.16 TradingVenue5Code

*Definition:* Specifies the type of a trading venue which must use the market identification code (MIC).

*Type:* CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

## 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 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}

### 7.2.5.2 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}

## 7.2.6 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 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format	
totalDigits	18
fractionDigits	0

7.2.8 Rate

7.2.8.1 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 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.



Type: Text

Format

minLength	1
maxLength	140

7.2.9.2 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

7.2.9.3 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

7.2.9.4 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

7.2.9.5 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
---------	------------